

ANNUAL REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

**FOREIGN HOLDINGS OF
U.S. SECURITIES,
INCLUDING SELECTED MONEY MARKET
INSTRUMENTS (SHLA)
As of the last business day of June**

Mandatory Report
Response Required By Law
(22 U.S.C. 3101 et seq.)



Department of the Treasury
Federal Reserve Bank of New York
Board of Governors of the Federal Reserve System

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I. INTRODUCTION

A. PURPOSE

The Department of the Treasury, with the assistance of the Board of Governors of the Federal Reserve System and the Federal Reserve Bank of New York (FRBNY), is conducting an annual mandatory survey of holdings of U.S. securities, including selected money markets instruments, by foreign residents as of the last business day of June of each year. The data will be collected by the FRBNY, acting as fiscal agent for the Department of the Treasury. The data collected will be used by the U.S. Government in the computation of the U.S. balance of payments accounts and the U.S. international investment position, and in the formulation of international economic and financial policies. These data also will be used to provide aggregate information to the public on these foreign portfolio investments and to meet international reporting commitments.

In order to reduce reporting burden and costs to the government, there will be a substantial reduction in the number of reporters in four out of every five years. A Benchmark survey (SHL) of all significant U.S.-resident custodians and security issuers will continue to be held approximately every five years. In non-benchmark years, the annual survey (SHLA) will require reports from only the very largest U.S.-resident custodians and issuers. The determination of who must report on the annual reports (SHLA) will be based upon the securities data submitted during the previous Benchmark survey. The data reported under these annual surveys (SHLA) will be used in conjunction with the results of the previous benchmark survey to compute economy-wide estimates for the non-benchmark years.

B. AUTHORITY

This survey is conducted under the authority of the *International Investment and Trade in Services Survey Act* (22 U.S.C. 3101 et seq., [the Act]) and Executive Order 11961 of January 19, 1977. The Act specifies that the President has the authority to conduct a regular data collection program, including such studies and reports as may be necessary and feasible to secure current information on international investment, including (but not limited to) such information as may be necessary for computing and analyzing the balance of payments and the international investment position of the United States (22 U.S.C. 3103). In Executive Order 11961 §2, the President designated the Secretary of the Treasury to be responsible for collecting data on portfolio investment required by the Act.

C. CONFIDENTIALITY OF DATA REPORTED

The information collected by this survey may be used only for analytical and statistical purposes and to enforce the Act. Access to the information is available only to officials and employees (including consultants and contractors and their employees) designated to perform functions under the Act. Persons having access to individual company information submitted pursuant to the Act are subject to penalties for unauthorized disclosure (22 U.S.C. §3104 and 18 U.S.C. §1905). The results of this survey will be made available to the general public and foreign statistical agencies, albeit at a relatively highly aggregated level so that neither the U.S. persons nor organizations providing information nor individual or organizational ownership can be identified.

D. PENALTIES FOR FAILURE TO REPORT

Reporting as directed in this package is mandatory for any U.S.-resident person or organization subject to the reporting requirements set forth in the report instructions. Failure by an organization to provide timely and accurate data can result in a civil penalty of not less than \$2,500 and not more than \$25,000, or injunctive relief ordering such person to comply, or both (22 U.S.C. §3105(a)).

Willfully failing to submit any required information under the Act can result in a fine of not more than \$10,000; and, if an individual, may result in imprisonment for not more than a year, or both. Any officer, director, employee or agent who knowingly participates in such violation, upon conviction, may be punished by a like fine, imprisonment, or both (22 U.S.C. §3105(c)).

E. PAPERWORK REDUCTION ACT NOTICE

This report (titled "Foreign Holdings of U.S. Securities, Including Selected Money Market Instruments" in the Federal Register Notice of April 8, 2002, pages 16810 - 16811) has been reviewed and approved by the Office of Management and Budget in accordance with the *Paperwork Reduction Act of 1995* and assigned OMB Control Number 1505-0123. The purpose is to collect accurate and complete data that will enable the Treasury Department to fulfill its responsibility under the Act. The estimated average burden associated with this collection of information is 472 hours for custodians reporting detailed information on Schedule 2, and 136 hours for issuers of U.S. securities providing detailed information on Schedule 2. The amount of time required to complete the report will vary depending on the amount of data to report. Comments concerning the accuracy of this burden estimate and suggestions for reducing the burden should be directed to:

Administrator, International Portfolio Investment Data Systems
U.S. Department of the Treasury
1500 Pennsylvania Avenue NW, Room 5054 MT
Washington, DC 20220,
or

The Office of Management and Budget
Paperwork Reduction Project (1505-0123)
Washington, DC 20503

No person is required to respond to any U.S. Government collection of information unless it displays a currently valid OMB control number.

II. GENERAL INSTRUCTIONS

A. WHO MUST REPORT

All entities that receive a copy of this report booklet must report, regardless of the size of their holdings.

Your report should include all reportable securities issued by or held in custody by all U.S.-resident parts of your organization, including all U.S.-resident branches and subsidiaries. It is the responsibility of the parent entity in each organization to ensure that its report (or reports) cover all applicable entities within the organization.

If you are both a custodian and an issuer of U.S. securities, you should report as both a custodian and as an issuer.

Reporters may file either a single report for all U.S.-resident branches and subsidiaries of their organization, or with approval from FRBNY, different parts of the organization may file separately. Reporters electing to file multiple reports must contact a FRBNY staff member (212-720-6300) to receive approval and obtain an additional Respondent Identification Number for each additional report to be filed.

Additional copies of the reporting forms and instructions may be printed from the Internet at:

<http://www.treas.gov/tic/forms.htm>

B. REPORTING DATES

Report data as of the close of business on the last business day of June. Data should be submitted to the Federal Reserve Bank of New York no later than the last business day of August.

C. SUBMISSION INSTRUCTIONS AND CONTACT INFORMATION

Schedule 1 must be filed on paper. If you have 200 or more **Schedule 2** records, these records must be submitted on diskette(s) or compact disk(s) (CDs) in the format specified in Appendix G. If you have less than 200 **Schedule 2** records, these records may be submitted electronically using the format specified in Appendix G or on paper, using the form contained in Appendix A.

Reports can be mailed or sent by courier to:

**Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001**

Please contact FRBNY staff with questions pertaining to the report or if the following conditions apply:

1. Your organization requires additional time to complete your report.
2. Your organization received a copy of the report booklet and is not the parent entity in your organization.
3. Your organization cannot submit a single report for its entire organization.
4. Your respondent contact information or technical contact information changed after submission of your Schedule 1.

FRBNY staff can be reached at:

Phone: (212) 720 - 6300

E-mail: SHLA.Help@ny.frb.org

III. WHAT SECURITIES MUST BE REPORTED

U.S.-resident custodians must report all U.S. securities (including short-term securities) held for foreigners, including foreign-resident custodians, in all accounts in all U.S.-resident branches and subsidiaries of their organization, regardless of the size of the specific holding as of June.

U.S.-resident issuers of securities must report all direct holdings by foreign-residents of securities (including short-term securities) issued by all of the U.S.-resident branches and subsidiaries of their organization, regardless of the size of the specific issue. Mutual fund reporters must report all foreign-resident holdings of all of their U.S.-resident funds. (Securities are held directly if either they are bearer bonds or they are shown on the issuer's books as being held by a foreign-resident owner or a foreign-resident custodian with no U.S.-resident custodian involved.)

Entities that act as U.S.-resident custodians and U.S.-resident issuers must report as both a custodian and as an issuer as defined above.

U.S. central securities depositories must report all U.S. securities they are safekeeping directly on behalf of foreign persons, such as foreign broker-dealers who may be members of the depository or of foreign securities exchanges or of depositories that have established direct relationships with the U.S. central securities depository.

Securities held as part of a direct investment relationship should not be reported. (See Section III.H.)

A. FOREIGN-RESIDENT OWNERSHIP

Securities are considered to be foreign held, if according to the reporter's records, the holder is not a resident of the United States. In addition, all outstanding bearer bonds should be assumed to be held by foreign-residents and reported both by the issuer and, if held by a U.S.-resident custodian, the custodian. FRBNY will eliminate any double counting.

The following types of holders are considered foreign-residents:

- Residents of foreign countries, including foreign-resident custodians. Remember to include residents of Canada, Mexico, and offshore centers.
- International organizations with extra-territorial status (even if located in the United States) such as the International Bank for Reconstruction and Development (World Bank), the International Monetary Fund (IMF) and the Inter-American Development Bank.
- Foreign subsidiaries of U.S. organizations and foreign-resident branches of U.S. banks.
- Offshore and other non-U.S. mutual funds.
- U.S. citizens residing abroad.

In the absence of other definitive information, an owner of U.S. securities may be recognized as a foreign person if the owner has completed IRS Form W-8, Certificate of Foreign Status.

B. REPORTABLE U.S. SECURITIES

U.S. securities are securities issued by U.S.-resident institutions, with the exception of American Depositary Receipts (ADRs), and securities issued by international organizations that have extra-territorial status, such as the World Bank and the Inter-American Development Bank. U.S. securities can be issued in any country, denominated in any currency, and traded on any exchange. Asset-backed securities are U.S. securities if the **issuer** securitizing the assets is a U.S.-resident issuer; the underlying asset should not be used to determine if the securities are reportable.

U.S.-resident institutions include U.S.-resident branches of foreign banks and U.S.-resident subsidiaries of foreign companies. Securities issued by foreign branches or subsidiaries of U.S. firms are not U.S. securities unless, due to merger, reorganization, or default, a U.S.-resident institution assumes direct responsibility for the payment of a previously foreign security.

Reportable securities include:

Equity Securities

- Common or preferred stock
- Mutual fund shares (Open-end and closed-end), REITS, Money Market Mutual Funds, Index linked equity securities including Unit Investment Trusts (including SPDRs, DIAMONDS, etc.)
- All other equity, including shares or units of ownership in unincorporated business enterprises, such as limited partnerships

Debt Securities

- Debt, registered and bearer, including U. S. Treasury securities, bonds and notes (unstripped and stripped) and bonds with multiple call options
- Convertible debt and debt with attached warrants
- Zero-coupon debt
- Index-linked debt securities (e.g., property index certificates)
- Commercial paper (including asset-backed commercial paper)
- Bankers' acceptances
- Negotiable certificates of deposit

- Notes, including notes issued under note issuance facilities and revolving underwriting facilities, medium-term notes, bank notes and deposit notes, promissory notes, deep-discounted, currency-linked (e.g., dual-currency), floating rate notes (FRN), such as perpetual notes (PRN), variable rate notes (VRN), structured FRN, reverse FRN, collared FRN, step up recovery FR (SURF), and range/corridor/accrual notes
- Nonparticipating preference shares
- Asset-Backed Securities, including all collateralized mortgage obligations CMOs, CBOs, CLOs, CDOs, and other securities backed by pools of assets such as credit card receivables, automobile loans, consumer and personal loans, commercial and industrial loans and other whole loans, and other assets
- All other long-term and short-term debt securities

C. DO NOT REPORT

Do not report any:

- Derivative contracts (including futures, forwards, swaps, options and warrants) meeting the definition of a derivative under FAS 133. Embedded derivatives that are not bifurcated under FAS 133 should not be separated from the host contract. However, if an embedded derivative is bifurcated the derivative should be excluded from the report.
- Loans and loan participation certificates
- Letters of credit
- Non-negotiable certificates of deposit
- Bank deposits, including time (except for negotiable CDs) and demand deposits
- All foreign securities, including :
 1. Depositary receipts, including ADRs (American Depositary Receipts), GDRs (Global Depositary Receipts), and GDS (Global Depositary Shares)
 2. Securities issued by international and regional organizations with extra-territoriality, such as the International Bank for Reconstruction and Development (IBRD or World Bank) or the Inter-American Development Bank (IDB)
 3. Securities issued in the United States by foreign-resident organizations (e.g., Canadian or Mexican firms), even if they are denominated in U.S. dollars and traded on U.S. securities exchanges
 4. Securities issued by foreign subsidiaries of U.S. organizations (e.g., GMAC Canada) and foreign branches of U.S. banks, even if they are guaranteed by the U.S. parent company, or issued in the United States.

5. Securities issued by foreign entities under Section 144A of the SEC Act

D. MUTUAL FUND SHARES AND RELATED EQUITY HOLDINGS

Shares of funds and investment trusts are U.S. securities if, and only if, the fund is legally established in the United States. The type of security the fund purchases is not relevant in determining its status as a U.S.-resident fund. For example, if a foreign-resident owns shares in a mutual fund organized in New York, these shares are reportable U.S. securities, whether or not the fund purchases foreign securities. (The securities that the fund purchases should not be reported.) Conversely, foreign-resident holdings of foreign mutual funds that purchase U.S. securities should not be reported.

Many funds established outside the U.S. have names that are similar to U.S. mutual fund names. This often occurs when the fund is managed by a group that also manages many U.S. funds and therefore may be thought of as managing only U.S. funds. Foreign holdings of funds established outside the United States should not be included in the report. If there is doubt as to whether a fund is U.S. or foreign, please contact FRBNY staff at (212) 720 - 6300.

E. SECURITIES INVOLVED IN REPURCHASE AND SECURITIES LENDING ARRANGEMENTS

A repurchase agreement (repo) is an arrangement involving the sale of securities at a specified price with a commitment to repurchase the same or similar securities at a specified price on a future date. A reverse repo is an agreement whereby a security is purchased at a specified price with a commitment to resell the same or similar securities at a specified price on a specified future date. Securities lending/borrowing arrangements are agreements whereby the ownership of a security is transferred in return for collateral, usually another security or cash, under condition that the security or similar security will revert to its original owner at a future date.

Securities "sold" by foreign residents under repurchase agreements or buy/sell back agreements, lent under securities lending arrangements, or delivered out as collateral as part of a reverse repo or security borrowing agreement should be reported by the issuer or custodian of the securities as if the securities were continuously held by the foreign resident.

Securities or cash temporarily acquired by foreign residents as collateral or otherwise under reverse repurchase agreements, securities lending or borrowing arrangements, or buy/sell back agreements should NOT be reported.

F. STRIPPED SECURITIES

Stripped securities (strips) are securities that have been transformed from a principal amount with periodic interest coupons into a series of zero coupon securities, with the range of maturities matching the coupon payment dates and the redemption date of the principal amount. The residency of the strips is the residence of the entity that issued the strips, not the entity that issued the underlying security. U.S.-resident issuers of strips owned directly by foreigners should report these securities. U.S.-resident custodians who manage the safekeeping of stripped securities issued by a U.S.-resident institution should

report the strips held by foreigners.

G. U.S. GOVERNMENT AGENCIES OR FEDERALLY SPONSORED ENTERPRISES

Foreign held securities that are issued by U.S. government agencies or federally sponsored enterprises are reportable. In addition, foreign held securities that are issued by a U.S.-resident organization and guaranteed by U.S. government agencies or federally sponsored enterprises are reportable. For purposes of Schedule 2, item 9 (type of issuer), all these securities should be considered type 2 (agencies). For example, securities that are guaranteed by the Government National Mortgage Association (GNMA) should be reported as U.S. government agency securities.

H. DIRECT INVESTMENT

A direct investment relationship between non-banking organizations exists when one firm or a group of affiliated firms own 10% or more of the voting equity of another firm. If a direct investment relationship exists between non-banking organizations, all securities held by the parent organization that were issued by the direct investee are considered direct investment. If one of the organizations is a banking firm, the inter-company holdings are considered direct investment only if they provide permanent capital. **All holdings known to be direct investment should be excluded from this report.**

I. SECURITIES HELD BY CENTRAL SECURITIES DEPOSITORIES

Securities entrusted to U.S.-resident custodians that are held at U.S. central securities depositories (such as the Depository Trust Company or the Federal Reserve Bank of New York), or foreign central securities depositories (such as EUROCLEAR or CEDEL), must be reported on this survey by the U.S.-resident custodian, not by the U.S. or foreign central securities depositories.

U.S. central securities depositories must report on all U.S. securities they are safekeeping **directly** on behalf of foreign-resident entities, such as foreign broker-dealers who may be members of the depository, or foreign securities exchanges or depositories that have established direct relationships with the U.S. central securities depository.

J. ACCOUNTING RULES, VALUATION OF SECURITIES, AND FOREIGN EXCHANGE CALCULATIONS

Accounting Rules

All securities should be reported using settlement date accounting. Gross long positions should be reported. Do not net any short positions from long positions. Do not enter decimals or negative values in any cells.

Valuation of Securities

Report the fair (market) value of securities as of close of business on the last business day of June. The fair (market) value follows the definition of FAS 115. Fair value is the amount at which an asset could be bought or sold in a current transaction between willing parties, other than in a forced or liquidation sale. If a quoted market price is available for an instrument, the fair (market) value is the product of the number of trading units times that market price. For securities that do not regularly trade, the estimate of fair value should be based on the best information available in the circumstances. The estimate of fair value should consider prices for similar assets and the results of valuation techniques to the extent available in the circumstances. Examples of valuation techniques include discounted cash flow, matrix pricing, option-adjusted spread models and fundamental analysis.

U.S.-resident custodians should, at a minimum, report the fair (market) value to the extent that it is available as part of the services provided to their customers.

If the U.S. \$ fair (market) value is determined to be zero, please ensure that you indicate the reason for a zero value on **Schedule 2**.

For asset-backed securities, the fair (market) value of the unpaid principal amount outstanding at close of business on the last business day of June should be reported; if principal has been repaid, this fair (market) value will **not** be the same as the original face value revalued at end-period market prices.

Foreign Currency Denominated Securities – CALCULATION OF U.S. DOLLAR VALUES

If the security is not denominated in U.S. dollars (US\$) and a U.S. dollar fair (market) value is not available in your system, convert the foreign currency denominated fair (market) value into US\$ using the spot exchange rate as of the close of business on the last business day of June. If you need assistance locating an exchange rate, please contact FRBNY staff at (212) 720 - 6300.

If the exchange rate is normally quoted in units of foreign currency per US\$, such as ¥105.75/US\$, divide foreign currency values by the foreign exchange rate to obtain the US\$ values. For example, if the value of a U.S. security issued in Japan is ¥ 200,000, and the exchange rate is ¥105.75/US\$, divide ¥ 200,000 by 105.75 to obtain US\$ 1,891.

If the exchange rate is normally quoted in US\$ per units of the foreign currency, such as US\$1.75/UK£, then multiply foreign currency values by the US\$ exchange rate value of the foreign currency to obtain US\$ values. For example, if the value of a U.S. security issued in the United Kingdom is UK £1, 000 and the exchange rate is US\$1.75/UK£, multiply UK £1,000 by 1.75 to obtain US \$1,750.

K. DATA RETENTION PERIOD

All data used to create this report must be retained by the reporter for a period of 18 months from the date of the report's submission.

L. REVIEW OF DATA AND REQUEST FOR REVISED DATA

Data submitted on the reporting schedules are reviewed by FRBNY staff. As a result of this review, the respondent may be required to explain discrepancies or submit amended reports if the submitted data contain errors or missing information. Entities filing data on electronic media that are not formatted per the specifications in Appendix G will be required to re-submit the data in the proper format.

Each quarter, FRBNY staff obtains a list of bearer bond issues compiled by the Bank for International Settlements (BIS). Although the report is not complete and often does not reflect early redemptions and issues cancelled after announcement, experience has shown that most issues on the report are outstanding. FRBNY staff will compare the BIS information with the report submitted by each bearer bond issuer. If there is a significant discrepancy between the two reports regarding the amount of bearer bonds outstanding, FRBNY will ask the issuer if the bonds were issued and for the amounts outstanding as of the reporting date.

IV. LINE-BY-LINE INSTRUCTIONS FOR SCHEDULE 1- RESPONDENT CONTACT IDENTIFICATION AND SUMMARY OF FINANCIAL INFORMATION

A signed paper copy of Schedule 1 must be completed by all organizations that receive this report booklet. This schedule is used to provide basic identifying information and summaries of data reported on Schedule 2 records. Please type or print all information.

(Please enter your ten-digit RSSD Identification number at the top of each page of Schedule 1.)

RESPONDENT CONTACT IDENTIFICATION AND SUMMARY OF FINANCIAL INFORMATION

1. **Respondent Identification Number** - Enter the ten-digit RSSD Identification Number that is printed on the top of the mailing label on you're report booklet. If you do not know the Respondent Identification Number for your firm, please contact FRBNY staff at (212) 720 - 6300.
2. **Organization Name and Address** - Include the full legal name and mailing address of the reporting entity.
3. **Reporting Status** - Select "1" only if your parent organization has received authorization to file an unconsolidated report but you are exempt (meaning you have no reportable securities in custody or have not issued any reportable securities). All other persons that receive this booklet should select "2" and file the appropriate Schedule 2 records.
4. **Reporter Type** - Enter one of the following that best describes your organization

1 = Bank	4 = Other financial organization	7 = Institution of higher learning (e.g., university)
2 = Mutual fund or investment trust	5 = Non- financial organization	8 = Other (not listed above)
3 = Insurance company	6 = Foundation, trust, estate	

A Bank is any depository institution (i.e., an institution that takes deposits), a bank holding company, or a financial holding company organized under Regulation Y of the Federal Reserve Act.

An Other Financial Organization is any other organization that acts as a financial intermediary, such as a finance company or a broker/dealer, which is operated separately from an organization in one of the other categories listed above.

A Non-Financial Organization is an organization that conducts commercial, industrial, or trade activities.

5. **Name of Contact** - Enter the name of the person who will be the primary contact for this report and can answer questions about the data reported.
- 6-9. Enter the job title, telephone number, fax number, and email address of the primary contact identified in item 5.

10. **Name of Service Provider or Vendor Used** - If a service provider or vendor was used to prepare the data reported, enter the name of the service provider.
11. **Name of Technical Contact Person-** Enter the name of a person who will serve as a contact should any technical issues, such as incorrect file formats, arise. If a service provider was used to prepare the data reported, the technical contact may be a vendor employee.
- 12-14. Enter the job title, telephone number, and email address of the technical contact person identified in item 11.

SUMMARY OF SCHEDULE 2 INFORMATION

This section contains summary data for the information reported on **Schedule 2** records.

15. **Total Number of Schedule 2 records Submitted** - Enter the total number of Schedule 2 records submitted.
16. **Total U.S. \$ Fair (Market) Value of All Equity Securities reported on Schedule 2 records** - Enter the sum of the U.S.\$ fair (market) value of all equity security records (records with Schedule 2, Item 10 = 1, 2, 3, or 4), rounded to the nearest U.S. dollar.
17. **Total U.S. \$ Fair (Market) Value of All Short-Term Debt Securities (excluding asset-backed securities) reported on Schedule 2 records-** Enter the sum of the U.S. \$ fair (market) value of all such security records (records with Schedule 2, Item 10 = 5, 6, 7, 8, 9, 10, or 11 and Schedule 2, Item 12= 1), rounded to the nearest U.S. dollar.
18. **Total U.S. \$ Fair (Market) Value of All Long-Term Debt Securities (excluding asset-backed securities) reported on Schedule 2 records-** Enter the sum of the U.S. \$ fair (market) value of all such security records (records with Schedule 2, Item 10 =5, 6, 7, 8, 9, 10, or 11 and Schedule 2, Item 12= 2), rounded to the nearest U.S. dollar.
19. **Total U.S. \$ Fair (Market) Value of All Asset-Backed Securities reported on Schedule 2 records** - Enter the sum of the U.S. \$ fair (market) value of all such security records (records with Schedule 2, Item 10 = 12), rounded to the nearest U.S. dollar.

CERTIFICATION INFORMATION

This section must be completed by all reporters.

By signing and dating the certification, the Certifier acknowledges that:

- He/she has read and understood the reporting requirements of this report;

- He/she is aware that both civil and criminal penalties may be imposed for filing a false report; and
- He/she is sufficiently knowledgeable about the activities and functions of this firm (or organization) that he/she can knowingly and with reasonable confidence certify that the information provided in this report is both accurate and complete.

20 - 23 - Enter the name, job title, telephone number, and email address of the person in your organization who certifies that the information provided is complete and accurate.

V. LINE-BY-LINE INSTRUCTIONS FOR SCHEDULE 2 - DETAILS OF SECURITIES

(Please enter your ten- digit RSSD Identification number at the top of each page of Schedule 2.)

1. **Respondent Identification Number** - Enter the ten-digit RSSD Identification Number that is printed on the mailing label on the report booklet. If you do not know the Respondent Identification Number for your organization, please contact FRBNY staff at (212) 720 - 6300.
2. **Sequence Number** - Enter the sequence number of this record, right justified. The first record should be assigned sequence number 1 and each subsequent Schedule 2 record should be sequentially numbered.
3. **Reporting Unit Code** - If data being submitted are collected from multiple databases or reporting systems, please report an internal code which will enable you to identify the database or system from which the information on this Schedule 2 came. This information will greatly reduce the costs of identifying and fixing any reporting errors that may occur.
- 3a. **Name of Reporting Unit**- Enter a description or name of the reporting unit or area that corresponds to the code reported in item 3.
4. **Custodian/Issuer Code** - Enter "1" for custodian if your firm did not issue this security but is reporting as the custodian. Enter "2" for issuer if your organization issued this security (even if you are also acting as the custodian).
5. **Security ID** - Enter the security ID code used to identify the security reported on this Schedule 2. CUSIP codes are strongly preferred. If the CUSIP is not available, please try to provide the ISIN, CINS, or Common code. **Do not use internally generated codes unless this security has not been assigned a code by any recognized numbering agency.** If excessive internal codes are used, we may have to contact you to help identify characteristics of certain individual securities. **Please strip off any internal coding characters added to the CUSIP or other numbering agency code.**
6. **Security ID System** - Select the appropriate number from the list shown on the form. For example, if the security ID number entered in Item 5 was a CUSIP number, enter "1"; if it was a CINS, enter "3." If the security ID system used is not listed, enter a code of "9" (Other) and provide the name of the organization generating the code in item 6a.
- 6a. **Comment Line** - If you entered a code of "9" (Other) in item 6 you must provide the name of the organization generating the security ID code.
7. **Security Description** - Briefly describe the security, providing any relevant descriptive information available. Ideally, this would include: (a) for preferred stock the annual dividend; (b) for debt securities, the interest rate; (c) for floating rate notes, how the interest rate is calculated (e.g., Libor plus 1.5); and (d) for stripped securities the type of security/tranche.
8. **Name of Issuer** - Enter the name of the organization that issued the security. Please try to provide the full legal name of the issuer.

9. **Type of Issuer** - Enter "1" if the security was issued by the United States government. Enter "2" if the security was issued or guaranteed by a federal agency (e.g., Government National Mortgage Association (GNMA)) or issued by or guaranteed by a federally sponsored enterprise (e.g., Federal National Mortgage Association (FNMA)). See Appendix H for a list of these entities. Enter "3" if the security was issued by a state or local government (e.g., New York State bonds, see glossary). Enter "4" otherwise.
10. **Security Type** - Enter the security type code from the list below that most closely describes the type of security being reported.

See the glossary for definitions of these security types.

Equity	Debt (excluding asset-backed securities)	Asset-backed securities	
1. Common stock	5. Commercial paper	9. Bond or note, unstripped	12. Asset-backed security
2. Preferred stock	6. Negotiable CD	10. Bond or note, stripped	
3. All mutual fund shares	7. Convertible security	11. All other debt	
4. All other equity	8. Zero-coupon		

Type 3 should be used to report all shares of mutual funds (including funds that invest primarily or exclusively in money market instruments and in long-term debt, exchange traded funds, "closed-end" funds, and unit investment trusts).

Type 4 should be used to report all other types of equity, including partnership interests and participating preference shares. (However, no data should be reported for a foreign holder, if that holder owns 10 percent or more of the U.S. company's equity.)

Type 5 should include all commercial paper, whether long-term or short-term.

Type 6 should include long-term and short-term negotiable certificates of deposits issued by U.S. institutions, including U.S. branches of U.S. or foreign banks. Non-negotiable certificates of deposit are not reportable.

Type 7 should be used to report all convertible debt securities, including convertible bonds. However, non-convertible debt securities with embedded warrants or options should be reported as either type 8 (if a zero coupon security) or type 9.

Type 10 should be used to report both the principal (P.O.) and interest (I.O.) components of stripped securities.

Type 11 should include all debt (other than asset-backed securities) not covered in types 5-10.

Type 12 should include only short-term and long-term securities that represent securitized interests in a pool of assets and give the holder a claim against the cash flows generated by the underlying assets. All tranches of stripped asset-backed securities, as well as unstripped asset-backed securities should be reported as type 12. Debt which is collateralized by assets (real or financial), but only give the holder a claim against the underlying interest if the issuer defaults, should be reported as types 5-11, as appropriate.

11. **Registered/Bearer Indicator** -Enter "1" if the security is a registered instrument. Enter "2" if the security is a bearer instrument (i.e., possession of the bond certificate is the only proof of ownership).

12. **Term Indicator (debt only; based on original maturity)** - Enter "1" (short-term) if the period between the issue date and the maturity date is one year or less. Enter "2" if the period between the security issue date and the maturity date is more than one year. If there are multiple issue dates or redemption dates, enter "2" (long-term) if the period between the initial issue date and the longest redemption date is more than one year.
13. **Currency of Denomination** - Enter the ISO code from Appendix E that corresponds to the currency in which the security is denominated.
14. **Country of Foreign Holder** - Enter the country code from Appendix C that corresponds to the country of residence of the entity holding the security. If the country of residence of the holder is unknown (as will often be the case with bearer bonds), enter code 88862. If an excessive number of "country unknowns" is reported for securities other than bearer bonds we will contact you for further information.
15. **Type of Foreign Holder** - Enter "1" if the holder is an official institution (see Appendix D). Enter "2" for Other.
16. **U.S. \$ Fair (Market) Value of Foreign Held U.S. Security** - Enter the U.S.\$ fair (market) value of foreign-residents' holdings of this security, rounded to the nearest U.S. dollar. (See Section III.J, Valuation of Securities, for more information on how to calculate the fair (market) value.)
- 16a. **Fair (Market) Value in Currency of Denomination of Foreign Held U.S. Security** - Enter the fair (market) value of foreign-residents' holdings of this security, rounded to the nearest currency unit. (See Section III.J, Valuation of Securities, for more information on how to calculate the fair (market) value.)
17. **If U.S. \$ Fair (Market) Value is Zero** - If the U.S. \$ fair (market) value of the security being reporting is calculated to be zero, please indicate the reason from the list provided. Enter "1" if the firm is in receivership or the stock is impaired/security is in default. Enter "2" if the price is unknown because the security is thinly or never traded. Securities for which the amount foreign held is zero should not be reported.

FOR EQUITY TYPE SECURITIES ONLY

18. **Number of Shares Held**- Enter the number of shares held by foreigners, rounded to the nearest share. Securities for which the amount foreign held is zero should not be reported.

FOR SHORT-TERM AND LONG-TERM DEBT SECURITIES EXCLUDING ASSET-BACKED SECURITIES

19. **Face Value in Currency of Denomination** - for both short-term and long-term securities, enter the face value held by foreigners in the currency of denomination, rounded to the nearest whole currency unit. Securities for which the amount foreign held is zero should not be reported.
20. **Issue Date** - Enter the issue date of this security in MMDDYYYY format. For example, if the security was issued on October 4, 1985, enter 10041985. If there are multiple issue dates, enter the first such issue date.
21. **Maturity Date** - Enter the final maturity date (when all remaining principal and interest is due) of this security in MMDDYYYY format. For example, if the security's final maturity date is January 5, 2010, enter 01052010.

FOR SHORT-TERM AND LONG-TERM ASSET-BACKED SECURITIES ONLY

22. **Original Face Value in Currency of Denomination** - - Enter the original face value held by foreigners in the currency of denomination, rounded to the nearest whole currency unit. This is the value that is (would have been) outstanding if no principal has been (had been) repaid.
23. **Remaining Principal Outstanding in Currency of Denomination** -- Enter the remaining principal outstanding held by foreigners as of the last business day of June in the currency of denomination, rounded to the nearest whole currency unit. This will equal the original face value if no principal has been repaid. Securities for which the amount foreign held is zero should not be reported.
24. **Issue Date** -- Enter the issue date of this security in MMDDYYYY format. For example, if the security was issued on October 4, 1985, enter 10041985. If there are multiple issue dates, enter the first such issue date.
25. **Maturity Date** --- Enter the final maturity date (when all remaining principal and interest is due) of this security in MMDDYYYY format. For example, if the security's final maturity date is January 5, 2010, enter 01052010.

APPENDIX A

Foreign Holdings of U.S. Securities, Including Selected Money Market Instruments (SHLA)

SCHEDULE 1: RESPONDENT CONTACT IDENTIFICATION AND SUMMARY FINANCIAL INFORMATION

1. Respondent Identification Number: Enter your 10-digit RSSD identification number.. [] [] [] [] [] [] [] [] [] []

(Please type or print.)

2. Company Name: _____

Street Address: _____

City: _____ State: _____ Zip Code: _____

3. Reporting Status: Please enter one of the following []

1 = Exempt - Schedule 2 being submitted by another entity within same organization

2 = Not Exempt - Schedule 2 records being submitted

4. Reporter Type: Please enter one of the following that best describes your firm..... []

1 = Bank

4 = Other financial organization

7 = Institution of higher learning (e.g., university)

2 = Mutual fund or investment trust

5 = Non-financial organization

8 = Other (not listed above)

3 = Insurance company

6 = Foundation, trust, estate

Please provide a contact in your organization that can respond to inquiries on questions raised on the data reported. If you would like to provide more than one contact name, please attach additional copies of page 1, Schedule 1, with items 5 through 9 completed. (Please type or print.)

5. Name: _____ 6. Title: _____

7. Telephone Number: _____ 8. Fax Number: _____

9. Email Address: _____

10. Name of Service Provider or Vendor Used (if applicable): _____

Please provide a technical contact at your organization or your service provider, if one is used, who can respond to inquiries on file formats or electronic transmission issues. (Please type or print.)

11. Name: _____ 12. Title: _____

13. Telephone Number: _____ 14. Email Address: _____

Respondent Identification Number: Enter your 10-digit RSSD identification number....

SUMMARY OF SCHEDULE 2 INFORMATION

- 15. Total number of Schedule 2 Records submitted..... , ,
- 16. Total US\$ Fair (Market) Value of All Equity Securities , , , ,
Reported on Schedule 2 Records
- 17. Total US\$ Fair (Market) Value of All Short-Term Debt Securities... , , , ,
(Excluding Asset-Backed Securities) Reported on Schedule 2 Records
- 18. Total US\$ Fair (Market) Value of All Long-Term Debt Securities... , , , ,
(Excluding Asset-Backed Securities) Reported on Schedule 2 Records
- 19. Total US\$ Fair (Market) Value of All Asset-Backed Securities..... , , , ,
Reported on Schedule 2 Records

CERTIFICATION INFORMATION

By signing the certification below you acknowledge that:

- You have read and understood the reporting requirements of this report;
- You are aware that both civil and criminal penalties may be imposed for filing a false report; and
- You are sufficiently knowledgeable about the activities and functions of your organization that you can knowingly and with reasonable confidence certify that the information provided in this report is both accurate and complete.

Certifier's Signature: _____ Date Signed: _____

(Please type or print.)

20. Certifier's Name: _____

21. Certifier's Title: _____

22. Certifier's Telephone Number: _____

23. Certifier's Email Address: _____

Respondent Identification Number: Enter your 10-digit RSSD identification number.....

16. US\$ Fair (Market) Value of Foreign Held U.S. Security. , , , , ,

16a. Fair (Market) Value in Currency of Denomination of Foreign Held U.S. Security (Note: field length for electronic file is 25) , , ,

17. If US \$ Fair (Market) Value is zero, please indicate the reason from the following
1 = if the firm is in receivership or the stock is impaired/security in default
2 = if price is unknown because the security is thinly or never traded

FOR EQUITY TYPE SECURITIES ONLY

(Security Type 1, 2, 3 or 4)

18. Number of Shares: Enter the number of shares rounded to the nearest share..... , , ,

FOR SHORT-TERM AND LONG-TERM DEBT SECURITIES EXCLUDING ASSET-BACKED SECURITIES

(Security Type 5, 6, 7, 8, 9, 10 or 11)

19. Face Value in Currency of Denomination , , , ,
(Note: field length for electronic file is 25)

20. Issue Date: MMDDYYYY format.....

21. Maturity Date: MMDDYYYY format.....

FOR SHORT-TERM AND LONG-TERM ASSET-BACKED SECURITIES ONLY

(Security Type 12)

22. Original Face Value in Currency of Denomination:..... , , , ,
Enter value that would have been outstanding if no principal had been repaid. (Note: field length for electronic file is 25)

23. Remaining Principal Outstanding in Currency of Denomination: , , , ,
Enter the remaining principal outstanding as of the last business day of June in the currency of denomination. (Note: field length for electronic file is 25)

24. Issue Date: MMDDYYYY format.....

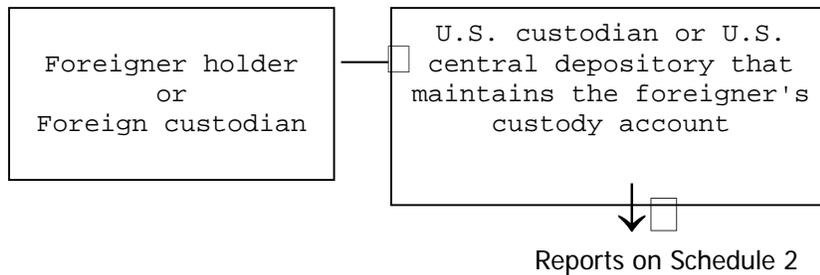
25. Maturity Date: MMDDYYYY format.....

APPENDIX B

FLOWCHARTS SHOWING REPORTING RESPONSIBILITY

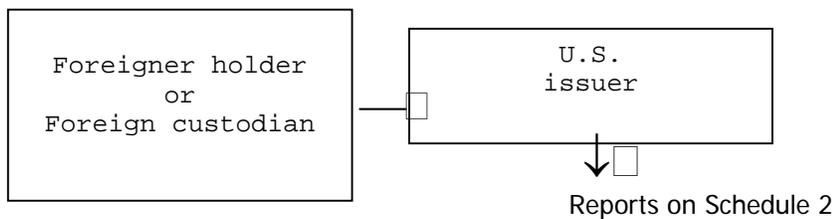
A. FLOWCHART FOR U.S.-RESIDENT CUSTODIANS (Registered issues)

A foreigner holder or custodian uses a U.S. based custodian or a foreign-resident custodian uses a U.S. central depository to hold U.S. securities for its account.

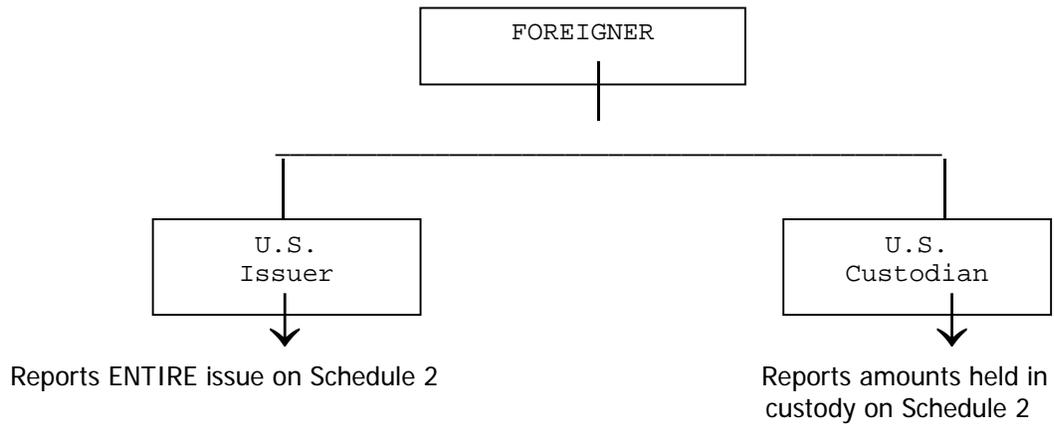


B. FLOWCHART FOR U.S.-RESIDENT ISSUERS (Registered issues)

U.S. security is registered and held directly by a foreigner (i.e., no U.S.-resident custodian is involved).

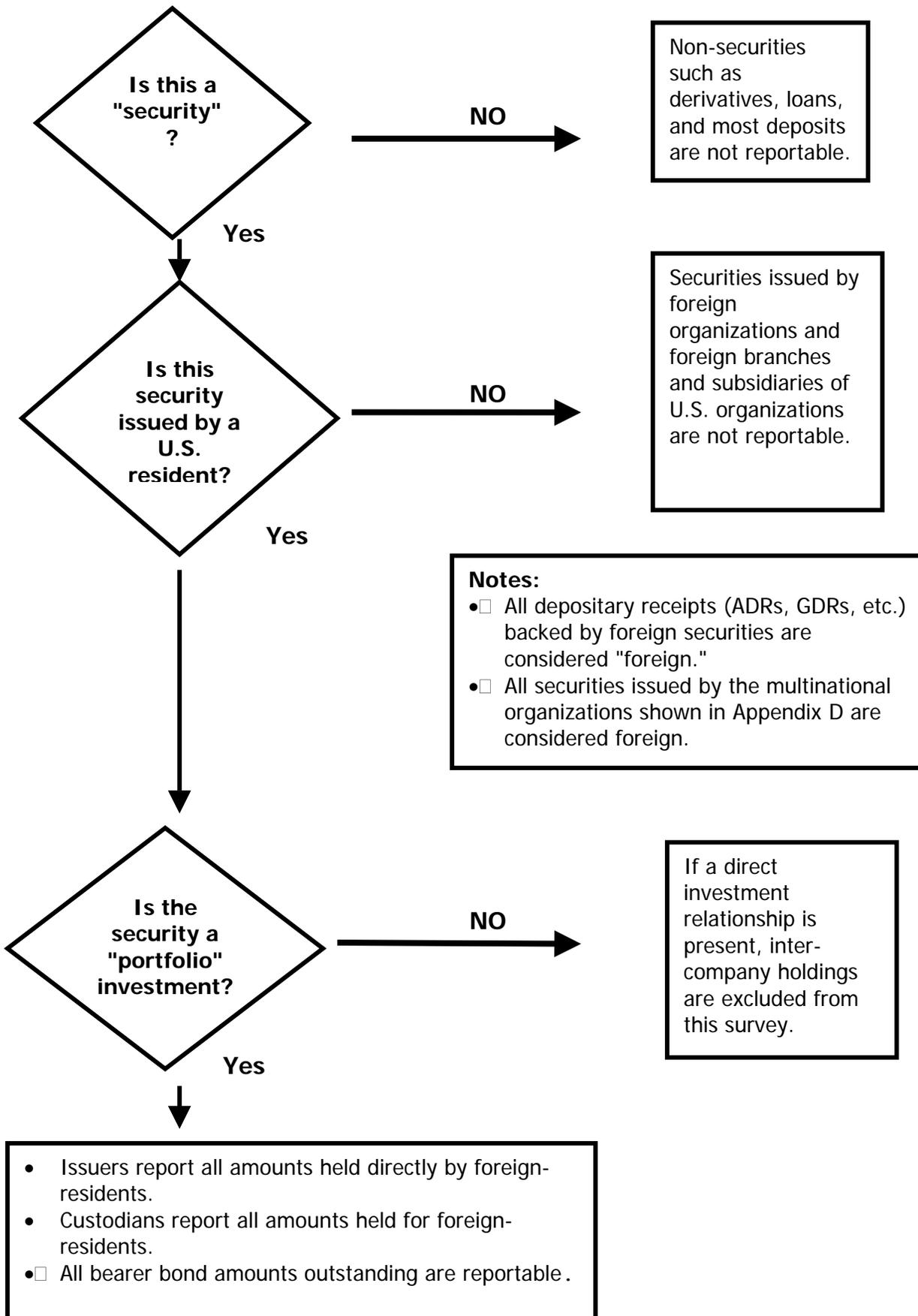


C. FLOWCHART FOR BEARER BOND ISSUES



Note: FRBNY eliminates double counting on an issue-by-issue basis. Custodial information is used to provide information on the geographical distribution of the owners of these securities.

FLOWCHART FOR DETERMINING REPORTABLE SECURITIES



APPENDIX C

APPENDIX C

List of Country Codes

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
40401	Afghanistan	36137	Cayman Islands
15105	Albania	51306	Central African Republic
50105	Algeria	51403	Chad
10103	Andorra	30406	Chile
50202	Angola	41408	China, People's Republic of (China Mainland including Inner Mongolia, Sinkiang (Chinese Turkistan), Tibet and Manchuria)
30228	Anguilla	46302	China, Republic of (Taiwan)
35203	Antigua and Barbuda	30503	Colombia
30104	Argentina	51519	Comoros
16519	Armenia	51608	Congo (Brazzaville)
35254	Aruba	51705	Congo (Kinshasa)
60089	Australia	60402	Cook Islands
10189	Austria	30589	Costa Rica
16527	Azerbaijan	53007	Cote d'Ivoire (Ivory Coast)
35319	Bahamas, The	14214	Croatia
40703	Bahrain	30708	Cuba
40746	Bangladesh	10405	Cyprus
13307	Bank for International Settlements	15288	Czech Republic
30155	Barbados	10502	Denmark
16209	Belarus	52302	Djibouti
10251	Belgium	36218	Dominica
35718	Belize	30805	Dominican Republic
51802	Benin (formerly Dahomey)	45004	East Timor
35602	Bermuda	31003	Ecuador (including the Galapagos Islands)
40819	Bhutan	57002	Egypt
30317	BLADDEX (Banco Latino Americano de Exportaciones, SA)	31089	El Salvador
30201	Bolivia	51942	Equatorial Guinea
14109	Bosnia and Herzegovina	52019	Eritrea
50504	Botswana	15407	Estonia
30309	Brazil	52108	Ethiopia
60208	British Indian Ocean Territory	10618	Faroe Islands
35807	British Virgin Islands	13501	European Central Bank
41009	Brunei	36307	Falkland Islands (Islas Malvinas)
15202	Bulgaria	60305	Federated States of Micronesia
57118	Burkina Faso	60607	Fiji
41106	Burma (Myanmar)	10707	Finland (including Ahvenanamaa (Aland Islands))
50806	Burundi	10804	France
41203	Cambodia	60704	French Polynesia
51004	Cameroon		
29998	Canada		
51209	Cape Verde, Republic of		

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
36404	French Guiana	43303	Laos
52418	Gabon	15601	Latvia
52507	Gambia, The	43419	Lebanon
16535	Georgia	53155	Lesotho
11002	Germany (Comprises the Federal Republic of Germany and the former German Democratic Republic)	53201	Liberia
52604	Ghana	53309	Libya
11088	Gibraltar	11606	Liechtenstein
11207	Greece (including the Aegean Islands (Khios, Kikladhes, Evvoia, Lesvos, Samos, Samothraki, etc.), the Dodecanese Islands (and Rhodes), the Ionian Islands, and Crete)	15709	Lithuania
60887	Greenland	11703	Luxembourg
36706	Grenada	43508	Macau
36803	Guadeloupe	14419	Macedonia, Former Yugoslav Republic of
31208	Guatemala	53406	Madagascar
13006	Guernsey (including Sark and Alderney)	53503	Malawi (formerly Nyasaland)
52701	Guinea	43605	Malaysia
54402	Guinea-Bissau	43702	Maldives
31305	Guyana, Co-Operative Republic of	53589	Mali
31402	Haiti	11819	Malta (including Gozo)
31488	Honduras	61204	Marshall Islands
42005	Hong Kong, SAR (including Kowloon and the New Territories)	37001	Martinique and smaller French Islands in the West Indies
15504	Hungary	53708	Mauritania
11304	Iceland	53805	Mauritius
42102	India (including Sikkim)	31704	Mexico (including Cozumel and Revillagigedo Islands)
42218	Indonesia	16306	Moldova
42307	Iran	12009	Monaco
42404	Iraq	43818	Mongolia
11401	Ireland	37109	Monserrat
13008	Isle of Man	54003	Morocco
42501	Israel	54089	Mozambique
11509	Italy	54127	Namibia
31607	Jamaica	61301	Nauru
42609	Japan	44202	Nepal
13007	Jersey	12106	Netherlands
42706	Jordan	37206	Netherlands Antilles
16543	Kazakstan	61409	New Caledonia
53104	Kenya	61689	New Zealand
60526	Kirabati	31801	Nicaragua
44407	Korea, North	54208	Niger
43001	Korea, South	54305	Nigeria
43109	Kuwait	61808	Niue Island
16551	Kyrgyzstan (Kyrgyz)	12203	Norway
		44105	Oman (including Muscat)
		44709	Pakistan
		62502	Palau

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
31887	Panama (including Canal Zone)	46418	Thailand
61751	Papua New Guinea	56502	Togo
32107	Paraguay	62405	Tokelau Islands
32204	Peru	62448	Tonga
44806	Philippines	32409	Trinidad and Tobago
62103	Pitcairn Island	56707	Tunisia
15768	Poland	12807	Turkey (including Aegan Islands of Imbros and Bozcaada (Tenedos))
12319	Portugal (including Azores and Madeira Islands)	16616	Turkmenistan
45101	Qatar	37818	Turks and Caicos Islands
54607	Reunion	60518	Tuvalu
15806	Romania	56804	Uganda
16101	Russia	16403	Ukraine
55018	Rwanda	46604	United Arab Emirates
55107	Saint Helena (includes Ascension Island and Island group of Tristan de Cunha)	13005	United Kingdom
37303	Saint Kitts and Nevis	1007	United States (includes American Samoa, Guam, Midway Islands, Puerto Rico, Northern Mariana Islands, U.S. Virgin Islands, and Wake Island)
37508	Saint Lucia	32603	Uruguay
62219	Saint Pierre and Miquelon	16705	Uzbekistan
37605	Saint Vincent and the Grenadines	61603	Vanuatu
62618	Samoa (formerly Western Samoa)	13102	Vatican City
12408	San Marino	32719	Venezuela
55204	Sao Tome and Principe	46906	Vietnam
45608	Saudi Arabia	56006	Western Sahara
55301	Senegal	47104	Yemen (Comprises the former Yemen Arab Republic and the former People's Democratic Republic of Yemen)
55409	Seychelles	13218	Yugoslavia ¹
55506	Sierra Leone	57207	Zambia
46019	Singapore	54704	Zimbabwe
15318	Slovakia	72907	International Organizations ²
14338	Slovenia	73903	European Regional Organizations ²
62308	Solomon Islands	74918	Latin American Regional Organizations ²
55603	Somalia	74942	Caribbean Regional Organizations ²
55719	South Africa	75906	Asian Regional Organizations ²
12505	Spain (including Canary Islands)	76902	African Regional Organizations ²
41319	Sri Lanka (Ceylon)	77909	Middle Eastern Regional Organizations ²
56103	Sudan	88862	Country Unknown
37702	Suriname		
56219	Swaziland		
12602	Sweden		
12688	Switzerland		
46205	Syria		
16578	Tajikistan		
56405	Tanzania (including Zanzibar)		

¹ Refers to Serbia and Montenegro which have asserted the formation of a joint independent state that has not been formally recognized by the United States. Entities of the former Yugoslavia recognized as independent states by the United States are listed separately.

² See Appendix D for a list of International and Regional Organizations.

APPENDIX D

APPENDIX D

List of International and Regional Organizations

The institutions listed below should be classified as option 1 on item 15 of SCHEDULE 2.

INTERNATIONAL ORGANIZATIONS

Food and Agriculture Organization (FAO)
Franc Zone
Institute of International Finance (Ditchley Institute)
Intergovernmental Committee for Migration
International Atomic Energy Agency
International Bank for Reconstruction and Development (IBRD) (World Bank)
International Children's Emergency Fund
International Civil Aviation Organization
International Development Association (IDA)
International Finance Corporation (IFC)
International Fund for Agricultural Development
International Labor Organization (ILO)
International Monetary Fund (IMF)
International Red Cross (Private)
International Refugee Organization
Multilateral Investment Guaranty Agency (MIGA)
United Nations (UN), and Specialized Agencies and Commissions
Universal Postal Union
World Health Organization (WHO)

EUROPEAN REGIONAL ORGANIZATIONS

Council of Europe
Eurocontrol
Eurofina
European Atomic Energy Community (Euratom)
European Bank for Reconstruction and Development (EBRD)
European Coal and Steel Community (ECSC)
European Communities (EC)
European Development Fund (EDF)
European Economic Community (EEC)
European Free Trade Association (EFTA)
European Investment Bank (EIB)
European Investment Fund
Nordic Investment Bank
North Atlantic Treaty Organization (NATO)
Organization for Economic Cooperation and Development (OECD)
Tripartite Commission for the Restitution of Monetary Gold

LATIN AMERICAN REGIONAL ORGANIZATIONS

Andean Development Corporation
Andean Group
Andean Reserve Fund
Central American Bank of Economic Integration (CABEI)
Central American Common Market (CACM)
Central American Development Corporation
Central American Fund for Monetary Stabilization
Central American Research Institute for Industry
Inter-American Development Bank (IDB)
Inter-American Investment Corporation
Inter-American Savings and Loan Bank
Latin American Integration Association
North American Development Bank (NADBank)
Organization of American States (OAS) (Pan American Union) and affiliated organizations
Organization of Central American States (OCAS)
Pan American Health Organization (Pan American Sanitary Bureau)
Permanent Secretariat of the General Treaty on Central American Economic Integration
River Plate Basin Commission
Sistema Economico Latinamericano (SELA) (Latin American Economic System)
Venezuela Trust Fund

CARIBBEAN REGIONAL ORGANIZATIONS

Caribbean Community and Common Market (CARICOM)
Caribbean Development Bank
Caribbean Investment Corporation
Caribbean Regional Development Agency
Eastern Caribbean Central Bank
East Caribbean Development Bank
Organization of Eastern Caribbean States (OECS)

ASIAN REGIONAL ORGANIZATIONS

Asia and Pacific Council
Asian Development Bank (ADB)
Association of Southeast Asian Nations (ASEAN)
Central Treaty Organizations (CENTO)
Colombo Plan for Co-Operative Economic and Social Development in Asia and the Pacific

AFRICAN REGIONAL ORGANIZATIONS

African Development Bank (AfDB)
Arab Bank for Economic Development in Africa (BADEA)
Banque Centrale des Etats de l'Afrique de l'Ouest (Central Bank of the West African States)
Banque des Etats de l'Afrique Centrale (Bank of the Central African States)
Conseil de l'Entente
East African Common Service Organization
East African Community
East African Development Bank
Organisation Commune Africaine et Mauricienne (OCAM)
Organization of African Unity (OAU)
Special Arab Fund for Africa
Union des Etats de l'Afrique Centrale
Union Douaniere des Etats de l'Afrique de l'Ouest
Union Douaniere et Economique de l'Afrique Centrale (UDEAC) (Customs and Economic Union of Central Africa)
Union Monetaire Ouest-Africaine (UMOA) (West African Monetary Union)

MIDDLE EASTERN REGIONAL ORGANIZATIONS

Arab Authority for Agricultural Investment and Development
Arab Fund for Economic and Social Development (AFESD)
Arab Fund for Technical Assistance to Arab and African Countries
Arab Investment Company
Arab Joint Investment Company (U.A.E.- Egypt Investment Company)
Arab Monetary Fund
Arab Petroleum Investment Company
Co-Operation Council for the Arab States of the Gulf, which includes Gulf Investment Corporation
Inter-Arab Investment Guarantee Corporation
Islamic Development Bank
Islamic Solidarity Fund
Muslim World League
OPEC Special Fund
Organization of Arab Petroleum Exporting Countries (OAPEC), which includes:
 Fund for Arab Oil Importing Countries
 OAPEC Oil Facility
 OAPEC Special Account
 Special Fund for Arab Non-oil Producers
Organization of the Islamic Conference
Saudi-Egyptian Industrial Investment Company
Saudi-Egyptian Reconstruction Company
Solidarity Fund for Economic and Social Development in Non-aligned Countries
United Arab Shipping Company

List of Foreign Official Institutions

(This is an abbreviated list. The complete list can be found on the Treasury's website at:

<http://www.treas.gov/tic/forms.htm>)

AFGHANISTAN
Central Bank of
Afghanistan (Da
Afghanistan Bank)

ALBANIA
Ministry of Finance
State Bank of Albania
(Banka e Shtetit
Shqiptaar)

ALGERIA
Central Bank of Algeria
(Banque Centrale
d'Algerie)
Democratic and Popular
Republic of Algeria

ANGOLA
National Bank of
Angola (Banco
Nacional de Angola)

ARGENTINA
Central Bank of
Argentine Republic
(Banco Central de la
Republica Argentina)
Institute Argentino de
Promocion del
Intercambio (IAPI)
Ministry of Finance

ARMENIA
National Bank of
Armenia

ARUBA
Centrale Bank van
Aruba

AUSTRALIA
Reserve Bank of
Australia

AUSTRIA
Austrian National Bank
(Oesterreichische
Nationalbank)
Trustee of the Austrian
Government 1923-43
Bonds

AZERBAIJAN
National Bank of
Azerbaijan

BAHAMAS

Bahamas Monetary
Authority
Central Bank of the
Bahamas

BAHRAIN
Bahrain Monetary
Agency
Ministry of Finance and
National Economy

BANGLADESH
Bangladesh Bank

BARBADOS
Central Bank of
Barbados

BELARUS
National Bank of
Belarus

BELGIUM
National Bank of
Belgium (Banque
Nationale de
Belgique)

BELIZE
Central Bank of Belize

BERMUDA
Bermuda Monetary
Authority

BHUTAN
Bank of Bhutan
Royal Monetary
Authority

BOLIVIA
Central Bank of Bolivia
(Banco Central de
Bolivia)
Contralorea General
Tesoreria Nacional

**BOSNIA AND
HERZEGOVINA**
Narodna Banka of
Bosnia and
Herzegovina

BOTSWANA
Bank of Botswana

BRAZIL
Banco do Brasil

Central Bank of Brazil
(Banco Central do
Brasil)

**BRITISH WEST
INDIES**
Cayman Islands
Currency Board
Commissioner of
Currency (British
Virgin Islands)
Eastern Caribbean
Central Bank
(Anguilla, Monserrat,
Turks and Caicos
Islands)

BRUNEI
Bank of the Republic of
Brunei
Brunei Currency Board
Brunei General Reserve
Fund
Brunei Investment
Agency
Negara Brunei
Darussalem

BULGARIA
National Bank of
Bulgaria (Bulgarska
Narodna Banka)

BURMA
Central Treasury Office
Union Bank of Burma

BURUNDI
Bank of the Republic of
Burundi (Banque de la
Republique du
Burundi)

CAMBODIA
Bank of Cambodia
(Banque Nationale du
Cambodge)

CANADA
Bank of Canada
Exchange Funds
Account
Minister of Finance and
Receiver General of
Canada

CAPE VERDE
Banco de Cabo Verde

CHILE
Central Bank of Chile
(Banco Central de
Chile)
Ministry of Finance

CHINA, MAINLAND
Ministry of Finance
People's Bank of China

CHINA, TAIWAN
Central Bank of China
Ministry of Economic
Affairs
Ministry of Finance

COLOMBIA
Bank of the Republic
(Banco de la
Republica)

COMOROS
Central Bank of the
Comoros (Banque
Centrale des
Comores)

COSTA RICA
Central Bank of Costa
Rica (Banco Central
de Costa Rica)

CROATIA
National Bank of
Croatia

CUBA
National Bank of Cuba
(Banco Nacional de
Cuba)

CYPRUS
Central Bank of Cyprus

CZECH REPUBLIC
Czech National Bank
(central bank)

DENMARK
Ministry of Finance
National Bank of
Denmark (Danmarks
Nationalbank)

DJIBOUTI
National Bank of
Djibouti (Banque
Nationale de Djibouti)

Tresor National de la
Republique de
Djibouti

**DOMINICAN
REPUBLIC**

Banco de Reservas de la
Republica
Dominicana
Central Bank of the
Dominican Republic
(Banco Central de la
Republica
Dominicana)

ECUADOR

Central Bank of Ecuador
(Banco Central del
Ecuador)
National Monetary
Board (Junta
Monetaria Nacional)

EGYPT

Central Bank of Egypt

EL SALVADOR

Central Reserve Bank of
El Salvador (Banco
Central de Reserva de
El Salvador)

ESTONIA

Bank of Estonia
Eeste Bank

ETHIOPIA

National Bank of
Ethiopia

**FEDERATED
STATES OF
MICRONESIA**

Federated States of
Micronesia Finance
Minister
Federated States of
Micronesia Social
Security
Administration

FJI

Reserve Bank of Fiji

FINLAND

Bank of Finland
(Finlands
Bank)(Suomen
Pankki)

FRANCE

Bank of France (Banque
de France)
The Caisse Francaise de
Developpement

Credit National
French Republic,
General Treasury
Stabilization Fund of the
Republic of France

**FRENCH
POLYNESIA**

Institut d'Emission
d'Outre-mer

**FRENCH WEST
INDIES AND
FRENCH GUIANA**

Caisse Centrale de
Cooperation
Economique
Institut d'Emission des
Departements d'Outre-
mer

GAMBIA

Central Bank of The
Gambia

GEORGIA

National Bank of
Georgia

GERMANY

Central Bank of the
Federal Republic of
Germany (Deutsche
Bundesbank)
Joint Export - Import
Agency
Trustees of German
External Loan

GHANA

Bank of Ghana

GIBRALTAR

Commissioner of
Currency

GREECE

Bank of Greece

GUATEMALA

Bank of Guatemala
(Banco de Guatemala)

GUINEA

Central Bank of the
Republic of Guinea
(Banque Centrale de
la Republique de
Guinee)

GUINEA-BISSAU

National Bank of
Guinea-Bissau (Banco
Nacional da Guine-
Bissau)

GUYANA

Bank of Guyana

HAITI

National Bank of the
Republic of Haiti
(Banque Nationale de
la Republique d'Haiti)

HONDURAS

Central Bank of
Honduras (Banco
Central de Honduras)
Ministerio de Hacienda
Credito Publico y
Comercio

HONG KONG

Hong Kong Government
Treasury
Monetary Affairs
Branch, Government
Secretariat (Exchange
Fund)

HUNGARY

Hungarian Foreign
Trade Bank Ltd.
(Magyar
Kulkereskedelmi
Bank Rt)
Ministry of Finance
National Bank of
Hungary (Magyar
Nemzeti Bank)

ICELAND

Central Bank of Iceland
(Sedlabanki Islands)

INDIA

Reserve Bank of India

INDONESIA

Bank of Indonesia

IRAN

Bank Markazi Jamhouri
Islami Iran

IRAQ

Central Bank of Iraq
Iraqi Fund for Foreign
Development (IFFD)

IRELAND

Central Bank of Ireland
(Bane Caennais na
hEireann)
Ministry of Finance

ISRAEL

Bank of Israel
Ministry of Finance
Treasury for the State of
Israel

ITALY

Bank of Italy (Banca
d'Italia)
Exchange Control
Office (Ufficio
Italiano dei Cambi--
CANTIBEL)
Istituto Nazionale per i
Cambi con l'Estero

JAMAICA

Bank of Jamaica

JAPAN

Bank of Japan (Nippon
Ginko)
Ministry of Finance
Ministry of International
Trade and Industry
(MITI)

JORDAN

Central Bank of Jordan

KAZAKSTAN

National State Bank of
the Republic of
Kazakhstan

KENYA

Central Bank of Kenya

KOREA, NORTH

Korean Central Bank
Ministry of Finance

KOREA, SOUTH

Bank of Korea

KRYGYZSTAN

National Bank of
Kyrgyzstan

KUWAIT

Central Bank of Kuwait
Kuwait Currency Board
Kuwait Fund for Arab
Economic
Development
(KFAED)
Kuwait Investment
Authority
Kuwait Investment
Office

LAOS

Ministry of Finance
State Bank of Lao PDR
(Banque d'Etat de le
RDP Lao)

LATVIA

Bank of Latvia
Department of State
Economy, Latvian
Ministry of Finance

Latvijas Bankas, Riga,
Latvia

LEBANON

Bank of Lebanon
(Banque du Liban)

LESOTHO

Central Bank of Lesotho

LIBERIA

Ministry of Finance
National Bank of
Liberia

LIBYA

Central Bank of Libya

**LIECHTENSTEIN
(Switzerland)**

State Bank of
Liechtenstein
(Liechtensteinsche
Landesbank)

LITHUANIA

The Bank of Lithuania
Lietuvos Bankas

LUXEMBOURG

Caisse d'Epargne de
l'Etat du Grand
Duche de
Luxembourg, Banque
de l'Etat
Institut Monetaire
Luxembourgeois

MACAU

Monetary and Foreign
Exchange Authority
of Macau

**MACEDONIA,
FORMER
YUGOSLAV
REPUBLIC OF**

National Bank of
Macedonia

MADAGASCAR

Central Bank of the
Malagasy Republic
(Banque Centrale de
la Republique
Malgache)

MALAWI

Reserve Bank of Malawi

MALAYSIA

Central Bank of
Malaysia (Bank
Negara)

MALDIVES

Maldives Monetary
Authority

MALI

Central Bank of the
Republic of Mali
(Banque Centrale du
Mali)

MALTA

Central Bank of Malta

**MARSHALL
ISLANDS**

Ministry of Finance

MAURITANIA

Central Bank of
Mauritania (Banque
Centrale de
Mauritanie)

MAURITIUS

Bank of Mauritius

MEXICO

Bank of Mexico (Banco
de Mexico)

MOLDOVA

National Bank of
Moldova

MONGOLIA

State Bank of the
Mongolian People's
Republic

MOROCCO

Banque Al-Maghrib

MOZAMBIQUE

Bank of Mozambique
(Banco de
Mozambique)

NAMIBIA

Bank of Namibia

NAURU

Bank of Nauru

NEPAL

State Bank of Nepal
(Nepal Rastra Bank)

NETHERLANDS

Netherlands Bank (De
Nederlandsche Bank
N.V.)

**NETHERLANDS
ANTILLES**

Bank of the Netherlands
Antilles (Bank van de
Nederlandse Antillen)

NEW CALEDONIA

Institut d'Emission
d'Outre-mer

NEW ZEALAND

New Zealand Treasury
Reserve Bank of New
Zealand

NICARAGUA

Central Bank of
Nicaragua (Banco
Central de Nicaragua)

NIGERIA

Central Bank of Nigeria

NORWAY

Bank of Norway
(Norges Bank)
Statens Kornforretning

**OMAN (MUSCAT
AND OMAN)**

Central Bank of Oman
Muscat Currency
Authority

PAKISTAN

State Bank of Pakistan

PANAMA

Ministerio de Hacienda
y Tesoro
National Bank of
Panama (Banco
Nacional de Panama)

**PAPUA NEW
GUINEA**

Bank of Papua New
Guinea

PARAGUAY

Central Bank of
Paraguay (Banco
Central del Paraguay)

PERU

Banco de la Nacion
Central Reserve Bank of
Peru (Banco Central
de Reserva del Peru)

PHILIPPINES

Central Bank of the
Philippines

POLAND

Ministry of Finance
National Bank of Poland
(Narodowy Bank
Polski)

PORTUGAL

Agencia Financial de
Portugal
Bank of Portugal (Banco
de Portugal)
Casa de Portugal

QATAR

Ministry of Finance and
Petroleum,
Department of
Financial Affairs
Qatar Monetary Agency

REUNION

Institut d'Emission des
Departements d'Outre-
mer

ROMANIA

National Bank of
Romania

RUSSIA

Central Bank of Russia

RWANDA

National Bank of
Rwanda (Banque
Nationale du Rwanda)

**SAO TOME and
PRINCIPE**

National Bank of Sao
Tome and Principe
(Banco Nacional de
Sao Tome e Principe)

SAUDI ARABIA

Ministry of Finance and
National Economy
Saudi Arabian Monetary
Agency (SAMA)
Saudi Fund for
Development (SFD)

SEYCHELLES

Central Bank of the
Seychelles

SIERRA LEONE

Bank of Sierra Leone

SINGAPORE

Board of Commissioners
of Currency
Government of
Singapore Investment
Corporation (GSIC)
Monetary Authority of
Singapore

SLOVAKIA

National Bank of the
Slovak Republic
(central bank)

SLOVENIA

Bank of Slovenia

SOLOMON ISLANDS

Central Bank of the
Solomon Islands
Solomon Islands
Monetary Authority

SOMALIA

Central Bank of Somalia

SOUTH AFRICA

Department of Finance
South African Reserve
Bank

SPAIN

Bank of Spain (Banco
de Espana)
Foreign Market Services
(Servicios de
Mercados
Extranjeros)
Institute Espanol de
Moneda Extranjera

SRI LANKA

Central Bank of Sri
Lanka

**ST. HELENA
(BRITISH WEST
AFRICA)**

Commissioners of
Currency

**ST. PIERRE AND
MIQUELON**

Institut d'Emission des
Departements d'Outre-
mer

SUDAN

Bank of the Sudan

SURINAME

Central Bank of
Suriname (Centrale
Bank van Suriname)

SWAZILAND

Central Bank of
Swaziland
Monetary Authority of
Swaziland

SWEDEN

Bank of Sweden
(Sveriges Riksbank)

SWITZERLAND

Swiss National Bank
(Schweizerische
Nationalbank/ Banque
Nationale Suisse)

SYRIA

Central Bank of Syria

TAJIKISTAN

National Bank of
Tajikistan

TANZANIA

Bank of Tanzania

THAILAND

Bank of Thailand
Siamese Fund

TONGA

National Reserve Bank
of Tonga

**TRINIDAD AND
TOBAGO**

Central Bank of
Trinidad and Tobago

TUNISIA

Central Bank of Tunisia
(Banque Centrale de
Tunisie)

TURKEY

Central Bank of the
Republic of Turkey
(Turkiye Cumhuriyet
Merkez Bankasi)

TURKMENISTAN

State Bank of
Turkmenistan

UGANDA

Bank of Uganda

UKRAINE

National Bank of
Ukraine

**UNITED ARAB
EMIRATES**

Abu Dhabi Fund for
Arab Economic
Development
(ADFAED)
Abu Dhabi Investment
Authority
Abu Dhabi Investment
Company
United Arab Emirates
Central Bank
United Arab Emirates
Currency Board

UNITED KINGDOM

Bank of England
British Government
Treasury

URUGUAY

Banco de la Republica
Oriental del Uruguay
Central Bank of
Uruguay (Banco
Central del Uruguay)

UZBEKISTAN

State Bank of
Uzbekistan

VANUATU

Reserve Bank of
Vanuatu

VATICAN CITY

Pontificia Opera
Assistenza Comitato
Economico
Sacra Congregazione de
Propaganda Fide,
Vatican City
Vatican City
Amministracione
Patrimonio

VENEZUELA

Central Bank of
Venezuela (Banco
Central de Venezuela)
Fondo de Inversiones de
Venezuela

VIETNAM

Ministry of Finance
State Bank of Vietnam
(Viet-Bank)

WESTERN SAMOA

Bank of Western Samoa
Central Bank of Samoa
Monetary Board of
Western Samoa

YEMEN

Central Bank of Yemen

ZAIRE

Bank of Zaire (Banque
du Zaire)

ZAMBIA

Bank of Zambia

ZIMBABWE

Reserve Bank of
Zimbabwe

APPENDIX E

APPENDIX E

List of Currency Codes¹

<u>Country</u>	<u>Currency</u>	<u>Currency Code</u>
United States	United States Dollar	USD
Afghanistan	Afghani	AFA
Albania	Lek	ALL
Algeria	Algerian Dinar	DZD
Andorran	Andorran Peseta	ADP
Angola	Kwanza	AOA
Anguilla	East Carribbean Dollar	XCD
Antigua and Barbuda	East Caribbean Dollar	XCD
Argentina	Peso	ARS
Armenia	Dram	AMD
Aruba	Guilder	AWG
Australia	Australian Dollar	AUD
Austria	Schilling	ATS
Azerbaijan	Manat	AZM
Bahamas	Bahamas Dollar	BSD
Bahrain	Bahraini Dinar	BHD
Bangladesh	Taka	BDT
Barbados	Barbados Dollar	BBD
Belarus	Belarussian Ruble	BYR
Belgium	Belgium Franc	BEF
Belize	Belize Dollar	BZD
Benin	CFA Franc BCEAO	XOF
Bermuda	Bermuda Dollar	BMD
Bhutan	Ngultrum	BTN
Boliva	Boliviano	BOB
Bosnia and Herzegovina	Convertible Marks	BAM
Botswana	Pula	BWP
Brazil	Real	BRL
Brunei	Burnei Dollar	BND
Bulgaria	Lev	BGN
Burkina Fao	CFA Franc BCEAO	XOF
Burma (Myanmar)	Kyat	MMK
Burundi	Burundi Franc	BIF
Cambodia	Riel	KHR
Cameroon	CFA Franc BEAC	XAF
Canada	Canadian Dollar	CAD
Cape Verde	Capre Verde Escudo	CVE
Cayman Islands	Cayman Islands Dollar	KYD
Chad	CFA Franc BEAC	XAF
Chile	Chilean Peso	CLP
China	Yuan	CNY
Colombia	Colombian Peso	COP
Comoros	Comoro Franc	KMF
Congo	CFA Franc BEAC	XAF
Congo, Democratic Republic	Franc Congolais	CDF

¹ The currency code follows the International Organization for Standardization (ISO) Number 4217 format of a 3 alpha character code.

<u>Country</u>	<u>Currency</u>	<u>Currency Code</u>
Costa Rica	Costa Rican Colon	CRC
Cote d'Ivoire	CFA Franc BCEAO	XOF
Croatia	Kuna	HRK
Cuba	Cuban Peso	CUP
Cyprus	Cyprus Pound	CYP
Czechoslovakia	Czech Koruna	CZK
Denmark	Danish Krone	DKK
Djibouti	Djibouti Franc	DJF
Dominica	East Carribbean Dollar	XCD
Dominican Republic	Dominican Peso	DOP
East Caribbean	East Caribbean Dollar	XCD
East Timor	Timor Escudo	TPE
Ecuador	U.S. Dollar	USD
Egypt	Egyptian Pound	EGP
El Salvador	El Salvador Colon	SVC
Equatorial Guinea	CFA Franc BEAC	XAF
Eritrea	NAFKA	ERN
Estonia	Estonia Kroon	EEK
Ethiopia	Ethiopian Birr	ETB
European Union	Ecu	XEU
European Euro	Euro	EUR
Falkland Islands	Falkland Islands Pound	FKP
Fiji	Fiji Dollar	FJD
Finland	Markka	FIM
France	French Franc	FRF
French Polynesia	CFP Franc	XPF
Gabon	CFA Franc BEAC	XAF
Gambia	Dalasi	GMD
Germany	Deutsche Mark	DEM
Georgia	Lari	GEL
Ghana	Cedi	GHC
Gibraltar	Gibraltar Pound	GIP
Greece	Drachma	GRD
Grenada	East Caribbean Dollar	XCD
Guatemala	Quetzale	GTQ
Guernsey	Pound Sterling	GBP
Guinea	Guinea Franc	GNF
Guinean-Bissau	CFA Franc BCEAO	XOF
Guyana	Guyana Dollar	GYD
Haiti	Gourde	HTG
Honduras	Lempira	HNL
Hong Kong	Hong Kong Dollar	HKD
Hungary	Forint	HUF
Iceland	Iceland Krona	ISK
India	Indian Rupee	INR
Indonesia	Rupiah	IDR
International Monetary Fund	Special Drawing Right	XDR
Iran	Iranian Rail	IRR
Iraq	Iraqi Dinar	IQD
Ireland	Irish Punt (Pound)	IEP
Isle of Man	Pound Sterling	GBP
Israel	Shekel	ILS
Italy	Italian Lira	ITL
<u>Country</u>	<u>Currency</u>	<u>Currency Code</u>
Jamaica	Jamaica Dollar	JMD

Japan	Yen	JPY
Jersey	Pound Sterling	GBP
Jordan	Jordanian Dinar	JOD
Kazakstan	Tenge	KZT
Kenya	Kenyan Shilling	KES
Korea, North	Won	KPW
Korea, South	Won	KRW
Kuwait	Kuwaiti Dinar	KWD
Kyrgystan	Som	KGS
Laos	Kip	LAK
Latvia	Lats	LVL
Lebanon	Lebanese Pound	LBP
Lesotho	Lote	LSL
Liberia	Liberian Dollar	LRD
Libya	Libyan Dinar	LYD
Lithuania	Litas	LTL
Luxembourg	Luxembourg Franc	LUF
Macao	Pataca	MOP
Macedonia	Denar	MKD
Madagascar	Malagasy Franc	MGF
Malawi	Kwacha	MWK
Malaysia	Malaysian Ringgit	MYR
Madives	Rufiya	MVR
Mali	CFA Franc BCEAO	XOF
Malta	Maltese Lira	MTL
Mauritania	Ouguiya	MRO
Mauritius	Mauritius Rupee	MUR
Mexico	Mexican Peso	MXN
Moldova	Leu	MDL
Mongolia	Tugrik	MNT
Montserrat	East Caribbean Dollar	XCD
Morocco	Moroccan Dirham	MAD
Mozambique	Metical	MZM
Namibia	Namibia Dollar	NAD
Nepal	Nepalese Rupee	NPR
Netherlands	Netherlands Guilder	NLG
Netherlands Antilles	Netherlands Antilles Guilder	ANG
New Caledonia	CFP Franc	XPF
New Zealand	New Zealand Dollar	NZD
Nicaragua	Cordoba Oro	NIO
Niger	CFA France BCEAO	XOF
Nigeria	Naira	NGN
Norway	Norwegian Krone	NOK
Oman	Rial Omani	OMR
Pakistan	Pakistani Rupee	PKR
Panama	Balboa	PAB
Papua New Guinea	Kina	PGK
Paraguay	Guarani	PYG
Peru	New Sol	PEN
Philippines	Philippines Peso	PHP
Poland	Zloty	PLN
Portugal	Portuguese Escudo	PTE
Qatar	Riyal	QAR

<u>Country</u>	<u>Currency</u>	<u>Currency Code</u>
Romania	Leu	ROL

Russia	Ruble	RUB
Rwanda	Rwanda Franc	RWF
St. Helena	St. Helena Pound	SHP
St. Kitts and Nevis	East Caribbean Dollar	XCD
St. Lucia	East Caribbean Dollar	XCD
Samoa	Tala	WST
St. Vincent and the Grenadines	East Caribbean Dollar	XCD
Sao Tome & Principe	Dobra	STD
Saudi Arabia	Saudi Arabia Riyal	SAR
Senegal	CFA Franc BCEAO	XOF
Seychelles	Seychelles Rupee	SCR
Sierra Leone	Leone	SLL
Singapore	Singapore Dollar	SGD
Slovakia	Slovak Koruna	SKK
Solvenia	Tolar	SIT
Solomon Islands	Solomon Islands Dollar	SBD
Somalia	Somali Shilling	SOS
South Africa	Rand	ZAR
Spain	Spanish Peseta	ESP
Sri Lanka	Sri Lanka Rupee	LKR
Sudan	Dinar	SDD
Suriname	Suriname Guilder	SRG
Swaziland	Lialangeni	SZL
Sweden	Swedish Krona	SEK
Switzerland	Swiss Franc	CHF
Syria	Syrain Pound	SYP
Taiwan	New Taiwan Dollar	TWD
Tajikistan	Tajik Ruble	TJR
Tanzania	Tanzanian Shilling	TZS
Thailand	Baht	THB
Togo	CFA Franc BCEAO	XOF
Tonga	Pa'anga	TOP
Trinidad & Tobago	Trinidad & Tobago Dollar	TTD
Tunisia	Tunisian Dinar	TND
Turkey	Turkish Lira	TRL
Turkmenistan	Manat	TMM
Tuvalu	Australian Dollar	AUD
Uganda	Uganda Shilling	UGX
Ukraine	Hryvnia	UAH
United Arab Emirates	Dirham	AED
United Kingdom	Pound Sterling	GBP
Uruguay	Peso Uruguayo	UYU
Uzbekista	Uzbekistan Sum	UZS
Vanuatu	Vatu	VUV
Venezuela	Bolivar	VEB
Vietnam	Dong	VND
Wallis and Futuna Islands	CFP Franc	XPF
Yemen	Yemeni Rial	YER
Yugoslavia	New Yugoslavian Dinar	YUM
Zaire	New Zaire	ZRN
Zambia	Kwacha	ZMK
Zimbabwe	Zimbabwean Dollar	ZWD

APPENDIX F

APPENDIX F

GLOSSARY

AMERICAN DEPOSITARY RECEIPT (ADR) – Negotiable certificates, typically issued by a U.S.-resident company for shares of stock issued by a foreign corporation. The securities are held in a custodial account, either at the issuing bank or by an agent. ADRs are considered foreign securities and should not be reported on the survey.

ASSET-BACKED SECURITIES - Securitized interests in a pool of assets, which give the purchaser a claim against the cash flows generated by the underlying assets. These pools may be derived from mortgage loans, auto loans, credit card receivables, vehicle and equipment leases, consumer loans, commercial loans or other assets. Asset-backed securities, including CMOs, CLOs, CBOs and CDOs, are reportable.

BEARER BOND – Securities that are not registered in the name of their owner. The owner collects interest and dividends upon presentation of detachable coupons to a bank or fiduciary agent. Bearer bonds are reported as long-term debt securities.

CERTIFICATE OF DEPOSIT- See **Negotiable Certificates of Deposit**.

COLLATERALIZED MORTGAGE OBLIGATION (CMO) – Mortgage-back securities on which both principal and interest are paid periodically. CMOs are characterized by a multi-tranche or multi-class serialized structure. Collateralized Mortgage Obligations (CMOs) should be reported as asset-backed securities.

COMMERCIAL PAPER - An unsecured promissory note usually sold at a discount and customarily having a fixed maturity of less than one year. Commercial paper is reportable.

COMMON STOCK – A security representing equity ownership in a corporation. Common stock claims are subordinate to bondholder claims, preferred stockholders, and general creditors. Common stocks are reportable.

CONVERTIBLE SECURITY – A bond that can be exchanged at a set price for a predetermined number of equity securities by the holder under certain conditions. Convertible securities issued by U.S.-residents that are held by foreigners are reportable.

CUSTODIAN – A bank or other institution that manages or administers the custody or safekeeping of stock certificates, debt securities, or other assets for institutional and private investors.

DEPOSIT NOTES – A debt security issued by a bank, backed by federal deposit insurance up to \$100, 000 in principal and interest. They pay a fixed rate of interest and can be issued in book entry or certificate form. Deposit notes are reportable.

DEPOSITORY – An entity that holds securities, either in certificated or uncertificated (dematerialized) form, to enable the transfer of ownership of securities. Depositories are not necessarily custodians, since they may be responsible only for registering and settling security transactions. The major U.S. depository is Depository Trust and Clearing Corporation (DTCC).

DERIVATIVE CONTRACT - Financial instruments whose value depends on, or is derived from, the prices or levels of indexes or underlying assets, such as interest rates, foreign exchange rates, equities, or commodities, and that represent an agreement between two or more counterparties on the price or level of the asset or index for exchange or settlement at a later specified date. Derivative contracts, which include forwards, futures, options, swaps, and warrants, should be excluded from this report.

DIRECT INVESTMENT – The beneficial ownership or control, by one person or by a group of affiliated persons, of 10 percent or more of the voting stock of an incorporated business enterprise, or an equivalent interest in an unincorporated enterprise, including a branch. In addition, if a direct investment relationship exists, other securities held by the direct investor are classified as direct investment. However, as an exception, if one of the organizations is a bank, bank holding company, or other depository institution, the inter-company holdings are considered direct investment only if they provide permanent capital. Direct investment positions are excluded from this report.

FOREIGN BANK - A bank located in a foreign country and organized under the laws of that country.

FOREIGNER (FOREIGN-RESIDENT, FOREIGN) - An entity that is not a resident in the United States, including the following:

1. Individuals, including citizens of the United States, residing outside the United States.
2. Entities that file an IRS W-8 form, indicating that the individual or entity is a nonresident alien or foreign entity not subject to certain United States information reporting or to backup withholding rules.
3. Branches, subsidiaries and affiliates of United States companies, residing outside the United States.
4. Foreign governments and any subdivision, agency or instrumentality thereof.
5. Entities incorporated outside the United States (but excluding branches, subsidiaries, or affiliates of these companies incorporated or licensed in the United States.)
6. Official international or regional organizations or an affiliated agency thereof, created by treaty or convention between sovereign states, even if located in the United States, including the International Bank for Reconstruction and Development (IBRD or World Bank), the International Monetary Fund (IMF), and the United Nations (UN). (See Appendix D for a list of international and regional organizations.)

FOREIGN SECURITIES – See Section III.C.

FOREIGN RESIDENT CUSTODIAN – A custodian located outside the United States, including a foreign affiliate of a U.S.-resident custodian.

FOREIGN SUBCUSTODIAN – A foreign institution that safekeeps foreign securities for U.S.-resident custodians.

FUNDS – See Mutual Fund.

INVESTMENT TRUST SHARE – A share of a company bound by a trust deed issued in registered form, formed to invest in specific types of securities. Shares in an investment trust can usually be bought and sold only through the stock exchange. Sometimes referred to as a 'closed-end' fund. Investment trust shares are reported as equity securities, regardless of the types of securities held by the trust.

LONG-TERM – Debt securities with an original maturity greater than one year.

MORTGAGE-BACKED SECURITY – Securities whose cash flow are from mortgages. These include pass-through securities, mortgage-backed bonds, mortgage pay-through securities and CMOs. Mortgage-backed securities should be reported as asset-backed securities.

MUNICIPAL BONDS – Debt securities issued by state and local governments. There are generally two types of structures. The first type is the general obligation bond, which is a debt instrument issued by states, cities, towns or school districts. The debt is secured by the issuer's unlimited taxing power. The second type is the revenue bond. This type is issued for either project or enterprise financing where the issuer pledges the revenues generated by the projects to the bondholders. Municipal bonds are reportable.

MUTUAL FUND – A pool of investors' money, typically managed by a third party, which invests the pooled funds in one or more of a variety of assets, including stocks, bonds and money market instruments. Each investor in the fund owns shares, which represent a part of the fund's holdings. For the purpose of this survey, mutual funds include closed-end funds, open-end funds, and similar types of pools of funds, such as unit investment trusts. Foreign-residents' holdings of all U.S. mutual funds, including money market mutual funds, are reportable as equities.

NEGOTIABLE CERTIFICATES OF DEPOSIT– Deposits evidenced by a negotiable instrument, or a deposit in book entry form evidenced by a receipt or similar acknowledgment issued by the bank, that provides on its face, that the amount of such deposit is payable to the bearer. Only negotiable certificates of deposits are reportable.

PREFERRED STOCK – Equity securities with preferences to the common stock of the issuer. Preferred stock is almost always entitled to dividends stated as a fixed dollar amount or as a percentage of par value before any dividend can be paid on the common stock. Preferred stock share some of the characteristics of debt securities (although they rank below debt in the capital structure of a corporation) including priority over common shares in the event of liquidation. Preferred stocks are reportable.

REPURCHASE AGREEMENT (REPO) – Agreement between a buyer and a seller whereby the seller agrees to repurchase securities at a specified price on a future date. A reverse repo is the same transaction seen from the other side; that is, an agreement to purchase a security at a specified price with a commitment to resell it at a specified price in the future. See Section III.E of the reporting instructions.

SECURITY – See Section III.B, reportable U.S. securities.

SETTLEMENT-DATE – The date a security is delivered to the purchaser.

SETTLEMENT DATE ACCOUNTING – Under settlement date accounting the purchase and sale of assets are not recorded until settlement date. Settlement date accounting should be used for purposes of this report.

SHORT-TERM – Debt securities with an original maturity one year or less.

STATE OR LOCAL GOVERNMENT– The fifty states of the United States and the District of Columbia, Puerto Rico and the U.S. territories and possessions, and their counties, municipalities, school districts, irrigation districts, and drainage and sewer districts and their political subdivisions.

STRIPS – An acronym for Separately Traded Registered Interest and Principal Securities. These securities are created by "stripping" coupon payments from securities and treating these coupons as separate securities from the principal. Stripped securities are reportable.

STRUCTURED NOTE OR BOND – An over-the-counter financial instrument created specifically to meet the needs of one or a small number of investors. Some of the more common structures include: Step-up Bonds, Index Amortizing Notes, Dual Index Notes, Deleveraged Bonds, Range Bonds, and Inverse Floaters. Structured notes or bonds are reportable.

SUBSIDIARY - An entity in which another company (parent) owns more than 50 percent of the outstanding voting stock.

U.S. TREASURY SECURITIES – Debt instruments that are direct obligations of the United States Treasury. These instruments include Treasury bills that have an original maturity of one year or less, Treasury notes which are intermediate-term (original maturity of 1-10 years) and Treasury bonds that have an original maturity of 10 years or more. U.S. Treasury securities are reportable.

UNITED STATES – The fifty (50) States, the District of Columbia, the Commonwealth of Puerto Rico, the Commonwealth of the Northern Mariana Islands, and the following: American Samoa, Guam, Midway Islands, the U.S. Virgin Islands, and Wake Island.

UNIT INVESTMENT TRUST – A fixed portfolio of securities that are assembled by an underwriter sponsor and upon completion of the underwriting, are deposited with an independent trustee. Unit investment trusts have a definite termination date, usually between 6 months and 10 years. Unit

investment trust securities are reported as equity securities, regardless of the maturity date or the types of securities purchased.

U.S.-RESIDENT – Any individual, corporation, or other organization located in the United States, including U.S. affiliates of foreign entities. Corporations incorporated in the United States are considered to be resident even if they have no "physical presence".

U.S.-RESIDENT CUSTODIAN – A custodian located in the United States, including a U.S.-resident affiliate of a foreign custodian.

U.S.-RESIDENT ISSUER- Any individual, corporation, or other organization located in the United States that issues securities in its own name, including U.S.-resident affiliates of foreign entities.

ZERO-COUPON SECURITY – Bonds that do not provide interest payments. Zero coupon bonds have an issue price well below 100% of the face value with repayment on maturity at face value or par. The investors' return is the difference between the issue price and redemption value. Zero-coupon securities are reportable.

APPENDIX G

APPENDIX G

Technical Information for Electronic Submission

Included in this appendix are instructions for how to properly prepare data in a file for submission.

Requirements

- ✓ Each diskette/CD (media) should contain data for only one Respondent Identification Number. If your organization will be reporting using multiple Respondent Identification Numbers, the data pertaining to each Respondent Identification Number must be reported on separate media.
- ✓ Each media for a particular Respondent Identification Number must be accompanied by a paper format Schedule I.
- ✓ A dump (print out) that includes at least the first ten detail records should accompany each media.
- ✓ Include a printout of the command string used to create the file.
- ✓ Include any special instructions on how to unload the file.
- ✓ Your organization must retain a copy of the data for a period of three years from the date of the report's submission.

Data must be submitted by the last business day of August to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

Should you have any questions concerning the instructions in this appendix, please contact the FRBNY automation staff at (212) 720-1989.

Media: CD and Diskette

Please comply with the following instructions for submitting Schedule 2 data.

All data must be provided in a standard DOS, **ASCII flat file** on one of the following media:

- High density, IBM PC-compatible diskette(s)
- Standard 650 MB CD(s)

Respondents must use either a semicolon-delimited format or positional format. The layouts and examples of each follows.

Semicolon Delimited Format

Data Field and Instructions	Field Format	Schedule 2 Item Number
Respondent Identification Number	N10	1
Delimiter	Semi-colon	
Sequence Number (value from 1 - maximum number of records)	N7	2
Delimiter	Semi-colon	
Reporting Unit	N3	3
Delimiter	Semi-colon	
Name of Reporting Unit	A80	3a
Delimiter	Semi-colon	
Custodian/Issuer Code	A1	4
Delimiter	Semi-colon	
Security ID	A12	5
Delimiter	Semi-colon	
Security ID System (Refer to Schedule 2, Page 1)	N1	6
Delimiter	Semi-colon	
Security ID System Description	A80	6a
Delimiter	Semi-colon	
Security Description	A80	7
Delimiter	Semi-colon	
Name of Issuer	A80	8
Delimiter	Semi-colon	
Type of Issuer (Refer to Schedule 2, Page 1)	N1	9
Delimiter	Semi-colon	
Security Type (Refer to Schedule 2, Page 1)	N2	10
Delimiter	Semi-colon	
Registered/Bearer Indicator	N1	11
Delimiter	Semi-colon	
Term Indicator (Debt Only; Otherwise Leave Null)	N1	12
Delimiter	Semi-colon	
Currency of Denomination (Refer to Appendix E)	A3	13
Delimiter	Semi-colon	
Country of Foreign Holder (Refer to Appendix C)	N5	14
Delimiter	Semi-colon	
Type of Foreign Holder (Refer to Appendix D)	N1	15
Delimiter	Semi-colon	
US\$ Fair (Market) Value of Foreign Security Held	N16	16
Delimiter	Semi-colon	

Fair (Market) Value of Security Held Denominated in the Currency of Issue	N25	16a
Delimiter	Semi-colon	
Zero Market Value Indicator (Refer to Schedule 2, Page 2; Null if Not Applicable)	N1	17
Delimiter	Semi-colon	
Number of Shares Held (Equity only; Otherwise Null)	N11	18
Delimiter	Semi-colon	
Face Value in Currency of Denomination (non-ABS debt only; Otherwise Null)	N25	19
Delimiter	Semi-colon	
Issue Date (MMDDYYYY) (non-ABS debt only; Otherwise Null)	N8	20
Delimiter	Semi-colon	
Maturity Date (MMDDYYYY) (non-ABS debt only; Otherwise Null)	N8	21
Delimiter	Semi-colon	
Original Face Value in Currency of Denomination (ABS only; Otherwise Null)	N25	22
Delimiter	Semi-colon	
Remaining Principal Outstanding in Currency of Denomination (ABS only; Otherwise Null)	N25	23
Delimiter	Semi-colon	
Issue Date (MMDDYYYY) (ABS only; Otherwise Null)	N8	24
Delimiter	Semi-colon	
Maturity Date (MMDDYYYY) (ABS only; Otherwise Null)	N8	25

Data Specifications

In addition to the instructions in the above table, follow these instructions:

- All fields should be left justified.
- Semi-colons must be used as space-delimiters between fields.
- No special characters should be present in numeric fields (e.g. currency signs, commas, negative signs, slashes, etc.).
- Fields that are not applicable to, or not available for, a particular security (e.g. field *18 Number of Shares* on a record for a debt security should be **null**, indicated by two successive semi-colon delimiters).

External Label (Affix to media, not to cover)

Company Name

Respondent Identification Number as assigned by the FRBNY

Data Processing Contact Name and Telephone Number

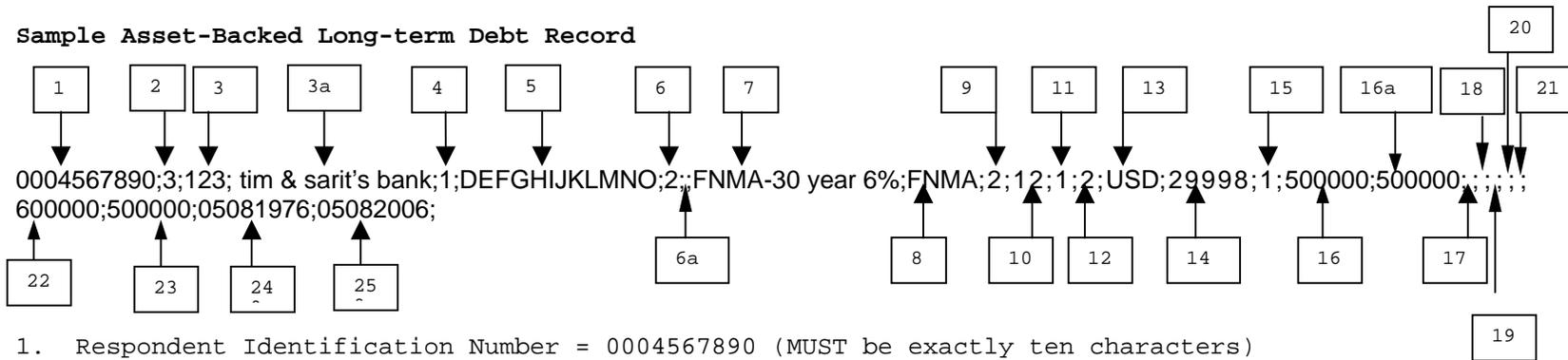
Diskette/CD Identification Number (as identified in your records)

Total Number of Diskette/CD: 1 of __

Creation Date

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Sample Asset-Backed Long-term Debt Record

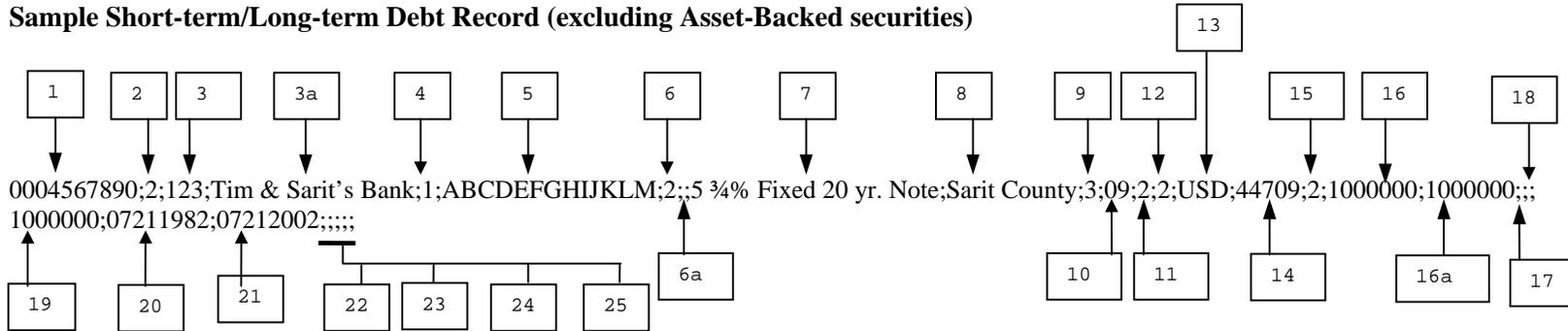


1. Respondent Identification Number = 0004567890 (MUST be exactly ten characters)
2. Sequence Number (can also be of format: 0000003)
3. Reporting Unit Code (internal code to identify the area within your organization that the data came from)
- 3a. Name of Reporting Unit (can be up to 80 characters in length)
4. Custodian / Issuer Code (1 = Custodian; 2 = Issuer)
5. Security ID
6. Security ID System
- 6a. For Security ID System of "Other" (9) enter the name of the organization or system that assigned the Security ID
7. Security Description
8. Name of Issuer (can be up to 80 characters in length)
9. Type of Issuer
10. Security Type
11. Registered / Bearer Indicator
12. Term Indicator (debt only; based on original maturity)
13. Currency of Denomination
14. Country of Foreign Holder
15. Type of Foreign Holder (See Appendix D)
16. US\$ Fair (Market) Value of Foreign Held U.S. Security
- 16a. US\$ Fair (Market) Value in Currency of Denomination of Foreign Held
17. Reason if US\$ Fair (Market) Value is Zero
18. Number of Shares – must be null for Asset Backed and Debt Securities
19. Face Value in Currency of Denomination - must be null for any record other than non-asset backed debt
20. Issue Date: MMDDYYYY format - must be null for any record other than non-asset backed debt
21. Maturity Date: MMDDYYYY format - must be null for any record other than non-asset backed debt
22. Original Face Value in Currency Denomination
23. Remaining Principal Outstanding in Currency of Denomination
24. Issue Date - must be null for any record other than asset backed debt
25. Maturity Date - must be null for any record other than asset backed debt

Null field

Note: Null fields are to be included. They are represented by the inclusion of a delimiter as if a value were present. e.g. - ;desc; ;

Sample Short-term/Long-term Debt Record (excluding Asset-Backed securities)



1. Respondent Identification Number = 0004567890 (MUST be exactly ten characters)
2. Sequence Number (can also be of format: 0000002)
3. Reporting Unit Code (internal code to identify the area within your organization that the data came from)
- 3a. Name of Reporting Unit (can be up to 80 characters in length)
4. Custodian / Issuer Code (1 = Custodian; 2 = Issuer)
5. Security ID
6. Security ID System
- 6a. For Security ID System of "Other" (9) enter the name of the organization or system that assigned the Security ID
7. Security Description
8. Name of Issuer (can be up to 80 characters in length)
9. Type of Issuer
10. Security Type
11. Registered / Bearer Indicator
12. Term Indicator (debt only; based on original maturity)
13. Currency of Denomination
14. Country of Foreign Holder
15. Type of Foreign Holder (See Appendix D)
16. US\$ Fair (Market) Value of Foreign Held U.S. Security
- 16a. US\$ Fair (Market) Value in Currency of Denomination of Foreign Held
17. Reason if US\$ Fair (Market) Value is Zero
18. Number of Shares – must be null for Asset Backed and Debt Securities
19. Face Value in Currency of Denomination
20. Issue Date: MMDDYYYY format
21. Maturity Date: MMDDYYYY format
22. Original Face Value in Currency Denomination – must be null for any record other than asset-backed debt
23. Remaining Principal Outstanding in Currency of Denomination - must be null for any record other than asset-backed debt
24. Issue Date: MMDDYYYY– must be null for any record other than asset-backed debt
25. Maturity Date: MMDDYYYY – must be null for any record other than asset-backed debt

Null field

Note: Null fields are to be included. They are represented by the inclusion of a delimiter as if a value were present. e.g. - ;desc; ;

Positional Format (Record length = 555 characters)

Position	Data Field and Instructions	Field Format	Schedule 2 Item
1-10	Respondent Identification Number	N10	1
11	Filler (space)	Space	
12-18	Sequence Number (value from 1 - maximum number of records)	N7	2
19	Filler (space)	Space	
20-22	Reporting Unit Code	N3	3
23	Filler (space)	Space	
24-103	Name of Reporting Unit	A80	3a
104	Filler (space)	Space	
105	Custodian/Issuer Code	A1	4
106	Filler (space)	Space	
107-118	Security ID	A12	5
119	Filler (space)	Space	
120	Security ID System (Refer to Schedule 2, Page 1)	N1	6
121	Filler (space)	Space	
122-201	Security ID System Description (Null Unless Item 6 = 9 - Other)	A80	6a
202	Filler (space)	Space	
203-282	Security Description	A80	7
283	Filler (space)	Space	
284-363	Name of Issuer	A80	8
364	Filler (space)	Space	
365	Type of Issuer (Refer to Schedule 2, Page 1)	N1	9
366	Filler (space)	Space	
367-368	Security Type (Refer to Schedule 2, Page 1)	N2	10
369	Filler (space)	Space	
370	Registered/Bearer Indicator	N1	11
371	Filler (space)	Space	
372	Term Indicator (Debt Only; Otherwise Leave Null)	N1	12
373	Filler (space)	Space	
374-376	Currency of Denomination (Refer to Appendix E)	A3	13
377	Filler (space)	Space	
378-382	Country of Foreign Holder (Refer to Appendix C)	N5	14
383	Filler (space)	Space	
384	Type of Foreign Holder (Refer to Appendix D)	N1	15
385	Filler (space)	Space	
386-401	US\$ Fair (Market) Value of Foreign Security Held	N16	16
402	Filler (space)	Space	
403-427	Fair (Market) Value of Security Held Denominated in the Currency of Issue	N25	16a

428	Filler (space)	Space	
429	Zero Market Value Indicator (Refer to Schedule 2, Page 2; Null if Not Applicable)	N1	17
430	Filler (space)	Space	
431-441	Number of Shares Held (Equity only; Otherwise Null)	N11	18
442	Filler (space)	Space	
443-467	Face Value in Currency of Denomination (non-ABS debt only; Otherwise Null)	N25	19
468	Filler (space)	Space	
469-476	Issue Date (MMDDYYYY) (non-ABS debt only; Otherwise Null)	N8	20
477	Filler (space)	Space	
478-485	Maturity Date (MMDDYYYY) (non-ABS debt only; Otherwise Null)	N8	21
486	Filler (space)	Space	
487-511	Original Face Value in Currency of Denomination (ABS only; Otherwise Null)	N25	22
512	Filler (space)	Space	
513-537	Remaining Principal Outstanding in Currency of Denomination (ABS only; Otherwise Null)	N25	23
538	Filler (space)	Space	
539-546	Issue Date (MMDDYYYY) (ABS only; Otherwise Null)	N8	24
547	Filler (space)	Space	
548-555	Maturity Date (MMDDYYYY) (ABS only; Otherwise Null)	N8	25

555 character logical records blocked at 60 logical records or a block size of 33,300 bytes.

Data Specifications

- In addition to the instructions in the above table, follow these instructions:
- No special characters should be present in numeric fields (e.g. currency signs, commas, negative signs, slashes, etc.).
- A format specification of N12 is numeric, with length of up to 12.
- A format specification of A80 is an alphanumeric, with length of up to 80.
- The filler should be a space, e.g., in COBOL PIC X value spaces.
- All numeric fields should be unpacked, unsigned, right justified with leading zeroes, e.g., COBOL PIC 9(12).
- Alphanumeric data should be left justified and space filled, e.g., COBOL PIC X(50)
- Columns corresponding to null or not applicable items should be space filled

External Label (Affix to media, not to cover)

Company Name

Respondent Identification Number as assigned by the FRBNY

Data Processing Contact Name and Telephone Number

Diskette/CD Identification Number (as identified in your records)

Total Number of Diskette/CD: 1 of __

Creation Date

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APPENDIX H

LIST OF FEDERAL AGENCIES AND FEDERALLY SPONSORED ENTERPRISES

A. U.S. FEDERAL GOVERNMENT AGENCIES and CORPORATIONS

Architect of the Capitol
Export-Import Bank of the United States (Ex-Im Bank)
Federal Communication Commission (FCC)
Farm Credit System Financial Assistance Corporation (FCSFAC)
Federal Deposit Insurance Corporation (FDIC)
Federal Housing Administration (FHA)
Financing Corporation (FICO)
General Services Administration (GSA)
Government National Mortgage Association (GNMA or Ginnie Mae)
National Archives and Records Administration (NARA)
Resolution Funding Corporation (REFCORP)
Small Business Administration (SBA)
Tennessee Valley Authority (TVA)
Washington Metropolitan Area Transit Authority (WMATA)

B. FEDERALLY SPONSORED ENTERPRISES

Farm Credit System:
 Agricultural Credit Bank (ACB)
 Farm Credit Banks (FCB)
Federal Agricultural Mortgage Corporation (FAMC or Farmer Mac)
Federal Home Loan Banks (FHLB)
Federal Home Loan Mortgage Corporation (FHLMC or Freddie Mac)
Federal National Mortgage Association (FNMA or Fannie Mae)
Student Loan Marketing Association (SLMA or Sallie Mae)